

Panel Data Analysis and Spatial Econometric Modeling to be held in Zagreb

Applied Econometric Course - 11th generation

Visiting professor Craig Depken II, University of North Carolina at Charlotte & Nebojša Stojčić, University of Dubrovnik

Deadlines & Location

- **WHEN:** 5pm - 9pm, June 10 - June 14, 2019
- Application deadline: May 1, 2019
- Early bird deadline: April 5, 2019
- **WHERE:** Computer lab room 42, Faculty of Economics and Business, Trg J.F.Kennedy 6, 10000 Zagreb

Information about the course

The course is organized as a practical computer lab guide to *panel data and spatial econometric modeling* for researchers and professionals in financial markets, insurance, REIT, economics. The class concentrates on the practical application of statistical techniques and daily exercises to address econometric issues and forecasting rather than formulae and formal proofs.

Lecturers

Craig A. Depken II* is a full professor at the University North Carolina at Charlotte, USA. He is coauthor of the Solution Manual for Introduction to Econometrics by James Stock and Mark Watson and more than 40 empirical papers in peer-reviewed journals in the fields of Industrial Organization, Applied Microeconomics and Sports Economics. Professor Depken is a co-editor of Contemporary Economic Policy and member of the editorial board in several journals. He has extensive teaching experience in undergraduate and graduate classes.

Nebojša Stojčić** is associate professor at the University of Dubrovnik. He completed his PhD studies at Staffordshire University, UK. He has teaching experience from Croatia, United Kingdom and China. As principal investigator and researcher he participated in more than 20 national and international research projects. As a researcher Dr. Stojčić has broad experience in applied spatial econometrics.



Schedule

Monday, June 10, 2019, 5pm - 9pm*

Introduction to STATA. Introduction to panel data (example data, graphs). First difference model. Fixed effects model.

Tutorials

Tuesday, June 11, 2019, 5pm - 9pm*

Between and Random Effects. Testing Between Models (OLS vs. RE, OLS vs. FE, RE vs. FE).

Diff-in-Diff (introduction to causal analysis).

Tutorials

Wednesday, June 12, 2019, 5pm - 9pm**

Introduction to spatial econometrics, Descriptive spatial analysis.

Cross-sectional spatial methods introduction. Panel spatial methods introduction.

Thursday, June 13, 2019, 5pm - 9pm**

Overview of spatial analysis packages in Stata. Data preparation for spatial analysis.

Spatial weights matrices. Spatial maps creation in Stata.

Friday, June 14, 2019, 5pm - 9pm**

Application of spatial cross-sectional methods in Stata. Application of spatial panel methods in Stata.

Output interpretation and model diagnostics.

Tutorials



How to apply

In order to register, send an e-mail with your full name, contacts, and affiliation to primijena.ekonometrija@efzg.hr and all additional information will be provided.

Prerequisites for the course are:

- 180 ECTS or four year University diploma
- Basic knowledge of undergraduate statistics and familiarity with windows XP(or higher) operating system

Application deadline is May 1, 2019, early bird application deadline is April 5, 2019 and maximum number of participants is limited to 31.

In order to be eligible for a tuition fee waiver and scholarship you must be:

- Undergraduate or graduate student of the Faculty of Economics and Business of University of Zagreb
- Faculty member of the Faculty of Economics and Business of University of Zagreb

If you wish to be considered for a tuition fee waiver/scholarship, you must send a motivational letter and CV outlining your academic and occupational background.

If you are not eligible for tuition fee waiver, Applied Econometrics Course tuition fee is 600.00 € for legal entities and 400.00 € for individuals. Additional 25% discount applies for early bird registration.

Contact Information

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