Objectives

The workshop is part of the UNCTAD Virtual Institute’s efforts to strengthen research capacities in developing countries. Its objective is to provide participants with the empirical tools needed to analyze commodity-related issues. Most particularly, the workshop intends to strengthen participants’ skills in econometric modelling using the Stata software. Hands-on applications will use empirical data to explore, for example, commodity producers' integration into international trade, and the effect of commodity dependence on human development in developing countries. This knowledge is expected to strengthen participants’ capacity to design better informed economic policies.

The workshop will begin with a discussion of how to design and carry out a policy research paper in order to set the context of the technical training. It will then discuss the basic properties of an econometric model, including the four hypotheses of the linear model (and the violation of the hypotheses), functional forms, and model specification. It will also devote some time to the discussion of the methodologies underlying time series and panel data analysis. Each methodological discussion will be followed by practical exercises using empirical datasets and replicating the results of research papers published or co-published by the lecturer.

Target audience and workshop prerequisites

The workshop targets Chadian researchers from universities, research centres and government institutions involved in economic policy research, etc. Qualified women are particularly encouraged to participate. The number of participants is limited in order to ensure an appropriate learning environment.

Applicants must:
- Have basic knowledge of economic theory;
- Have good knowledge of basic econometrics;
- Have some knowledge of the Stata software. Candidates not familiar with Stata may use the resources listed in the Annex to teach themselves the Stata skills necessary for the workshop.

The Stata software is not provided. Each participant is responsible for having a working version of the software (Stata 10 or above) installed on their own personal computer in order to follow the lectures and exercises during the workshop.

Lecturers

The workshop will be delivered by Janvier Nkurunziza, of the United Nations Conference on Trade and Development.

Programme

14 March 2016
- Designing and carrying out economic policy research
- Hands-on session on Stata

15 March 2016
- Properties of an econometric model: the 4 hypotheses and their violation; functional forms and model specification
- Hands-on session on Stata
16 March 2016
The analysis of time series: cointegration and error correction model
Hands-on session on Stata

17 March 2016
Panel data analysis
Hands-on session on Stata

18 March 2016
Panel data analysis
Hands-on session on Stata
Evaluation of the workshop

The morning sessions will run from 9:00 to 10:30, followed by a coffee break, and 11:00 to 12:30. The afternoon sessions, dedicated to hands-on practice, will be scheduled from 14:00 to 16:30.

**Required information and deadlines**
Applicants should send their CVs to Mr. Douzoune Mallaye (douzounetmallaye@yahoo.fr). The submission deadline is 4 March 2016.

**Annex: Self-learning Stata resources for beginners**
Workshop participants are expected to be able to perform the following basic operations/manipulations in Stata:
- Define do files and log files
- Manage data sets and manipulate variables (sort, edit, describe, etc);
- Produce descriptive analysis;
- Run a simple regression.

Applicants who have never worked in Stata may wish to follow some of the following tutorials:
- An extensive introduction to basic Stata by the Research Support Center at the Brigham Young University: [FHSSRSC’s website](#). Visit their website to download the data [FHSSRSC’s data](#) used in the tutorial available at: [FHSSRSC’s tutorial](#);
- An introduction developed by Alan Neustadt at the University of Maryland. We suggest that you check the four first videos of this playlist: [Neustadt's tutorials on basic Stata](#). Most examples and datasets are built in Stata and there is no need for further downloads. Neustadt also prepared a set of tutorials on regression analysis: [Neustadt's tutorials on linear regression](#);
- Selected videos from a collection of short tutorials developed by the Departmental of Methodology, London School of Economics: [LSE tutorial 1], [LSE tutorial 2], [LSE tutorial 3], [LSE tutorial 4], [LSE tutorial 5], [LSE tutorial 6], [LSE tutorial 7], [LSE tutorial 8], [LSE tutorial 9], [LSE tutorial 10];
- A set of tutorials run on Mac instead of the Windows environment: [Tutorial for Mac users 1], [Tutorial for Mac users 2], [Tutorial for Mac users 3]. Stata may be used on both Mac and Windows with no significant difference;
- An extensive tutorial by the Econometrics Academy, which is an open source initiative, [Econometrics Academy on YouTube](#), uses data available at: [Econometric Academy's website](#);
- A collection of short tutorials (material for the first week of a longer course on the edx platform) developed by the Harvard University: [First week of edx course from Harvard University](#).

Do not hesitate to check Internet forums and help blogs for advice or illustrative examples.