



How to use public information sources to help yourself improve as an accounting researcher

Holger Daske, IAAER Research skills development, November 15, 2014



UNIVERSITY OF MANNHEIM
BUSINESS SCHOOL

The Globalization of Accounting Research

Several developments have fostered a global level playing field in accounting research

- Decreasing information asymmetry of what is currently done at the top-level
 - ssrn.com
 - Web-pages of research seminars & individual researchers
 - Decreasing travelling costs
 - Increased exchange, mobility & joint work
- IFRS as a global accounting language
 - Local GAAP-study often difficult to publish in a top journal
 - IFRS increased non-US sample size
 - IFRS regulation is taken seriously
 - IFRS applied in non-US settings offer institutional diversity

The Globalization of Accounting Research

Several developments have fostered a global level playing field in accounting research (cont.)

- Increases in the global availability of data sources
 - Common web-resources of regulators, standard setters & companies
 - WRDS, Thomson Reuters, web-based applications
 - Programming codes
 - Thus, these days you are competing on equal weapons
- Overall, I expect more input to come from abroad to the top academic accounting journals!

1) Getting to know concurrent research in accounting

- Keep yourself up to date with concurrent research questions and methodological discussions

2) Methodological training

- Train yourself in (empirical) methods

3) Useful resources for your daily research routine

- You are not sure how to deal with specific datasets or have questions about statistical approaches?
⇒ It is likely that someone else had the same problem before!

Needless to say, but: **Follow the top accounting Journals...**

- Journal of Accounting Research
 - Journal of Accounting and Economics
 - The Accounting Review
 - Accounting, Organizations and Society
 - Contemporary Accounting Research
 - Review of Accounting Studies
 - Journal of Business Finance and Accounting
 - Abacus
 - (...)
- ... and note: Not everything in English language is an established journal!

... but also relevant journals in other areas!

- Management, Finance and Economics
- Financial Times Top 45 Journals:



FINANCIAL TIMES

Home World ▾ Companies ▾ Markets ▾ Global Economy ▾ Lex ▾
Video Interactive Blogs News feed Alphaville beyondbrics Portfolio Special Reports

February 22, 2012 1:54 pm

45 Journals used in FT Research Rank

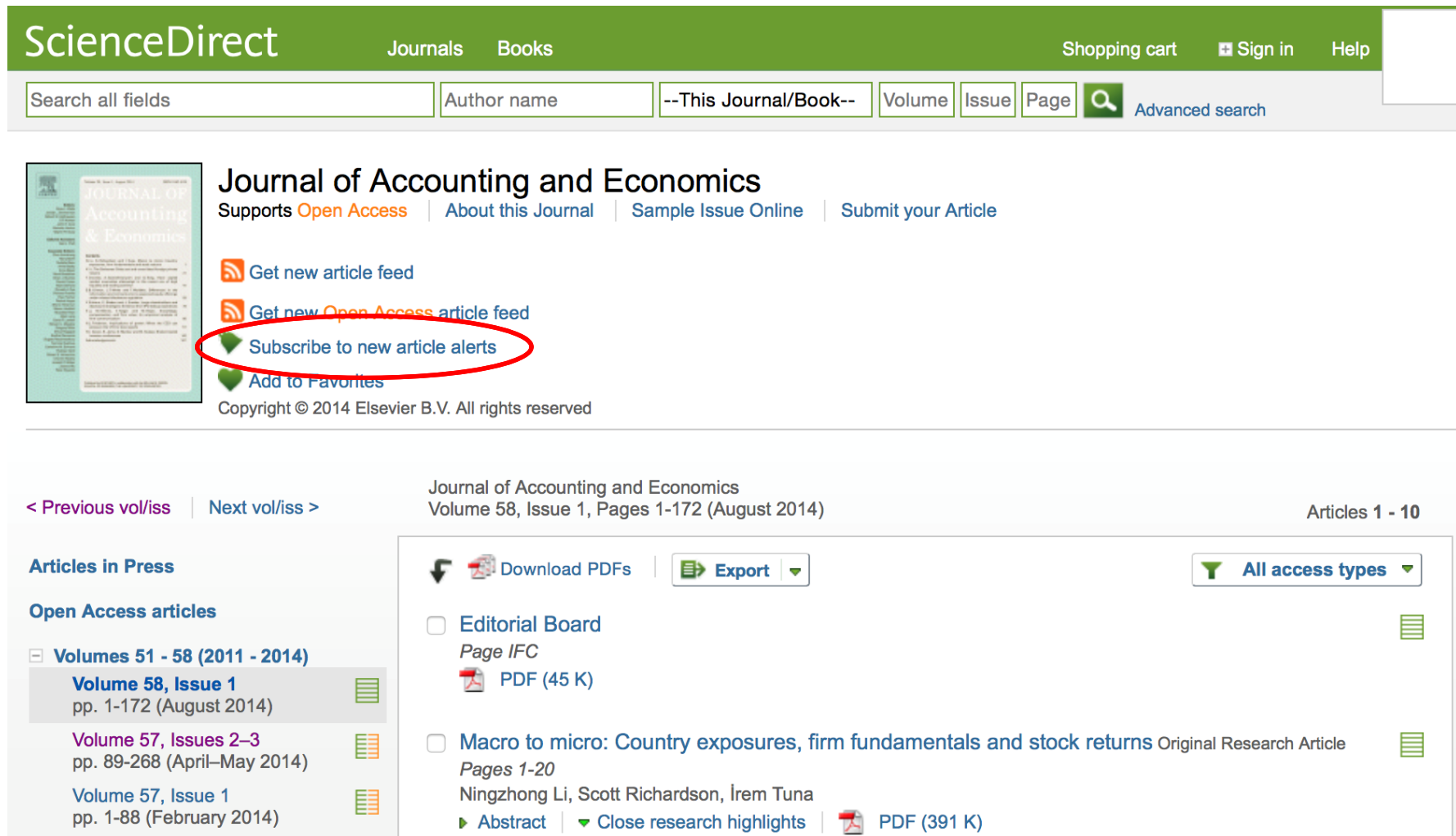
The list below details the 45 journals used by the Financial Times in compiling the Business School research rank, included in both the [Global MBA](#) and [EMBA](#) rankings.

1. Academy of Management Journal (Academy of Management)
2. Academy of Management Perspectives (AMP)
3. Academy of Management Review (Academy of Management)
4. Accounting, Organisations and Society (Elsevier)
5. The Accounting Review (American Accounting Association)
6. Administrative Science Quarterly (Cornell University)
7. American Economic Review (American Economic Association)
8. California Management Review (UC Berkeley)

Getting to Know Concurrent Research in Accounting

Use journal alerts to keep informed

(usually available even if your institution has no subscription for the journal)



The screenshot shows the ScienceDirect website interface. At the top, there is a green header with the ScienceDirect logo and navigation links for Journals, Books, Shopping cart, Sign in, and Help. Below the header is a search bar with fields for 'Search all fields', 'Author name', and a dropdown menu set to '--This Journal/Book--'. There are also buttons for 'Volume', 'Issue', 'Page', and an 'Advanced search' button. The main content area features the 'Journal of Accounting and Economics' with a cover image on the left. To the right of the cover, there are links for 'Supports Open Access', 'About this Journal', 'Sample Issue Online', and 'Submit your Article'. Below these are four icons with corresponding text: 'Get new article feed', 'Get new Open Access article feed', 'Subscribe to new article alerts' (which is circled in red), and 'Add to Favorites'. At the bottom of this section, it says 'Copyright © 2014 Elsevier B.V. All rights reserved'. Below the journal information, there is a section for 'Journal of Accounting and Economics' with 'Volume 58, Issue 1, Pages 1-172 (August 2014)'. On the left side of this section, there are links for '< Previous vol/iss' and 'Next vol/iss >'. Below these are links for 'Articles in Press' and 'Open Access articles'. A sidebar on the left lists 'Volumes 51 - 58 (2011 - 2014)' with 'Volume 58, Issue 1' highlighted, showing 'pp. 1-172 (August 2014)'. Other volumes listed are 'Volume 57, Issues 2-3' (pp. 89-268, April-May 2014) and 'Volume 57, Issue 1' (pp. 1-88, February 2014). The main content area on the right shows a list of articles. The first article is 'Editorial Board' with 'Page IFC' and a 'PDF (45 K)' link. The second article is 'Macro to micro: Country exposures, firm fundamentals and stock returns' (Original Research Article) by Ningzhong Li, Scott Richardson, and İrem Tuna, with 'Pages 1-20'. It has links for 'Abstract', 'Close research highlights', and a 'PDF (391 K)' link. At the top right of the article list, there is a button for 'All access types'.

Getting to Know Concurrent Research in Accounting

Check SSRN – The Social Science Research Network

<http://www.ssrn.com/> (free and subscription-based alerts available)

The screenshot displays the SSRN website interface. At the top, the SSRN logo and the text "SOCIAL SCIENCE RESEARCH NETWORK" are visible. Below this, a navigation bar includes links for Home, Search, Browse, Submit, Subscribe, Shopping Cart, MyBriefcase, and Top Papers. A "MEMBER SIGN IN" section on the left offers options for first-time users and existing members. A "RESEARCH NETWORKS" table lists various fields of study and their corresponding network codes. The main content area features a "Enter SSRN eLibrary" section with logos for Chicago Booth, Korea University, and Stanford Law School, along with buttons for Top Papers, Top Authors, and Top Organizations. A "Recent Announcements" section lists several upcoming events and publications. On the right, a detailed abstract for the paper "Mandatory IFRS Reporting Around the World: Early Evidence on the Economic Consequences" is shown, including the authors' names and affiliations, and a list of supporting institutions.

RESEARCH NETWORKS:	
Accounting	ARN
Anthropology & Archaeology	AARN
Cognitive Science	CSN
Corporate Governance	CGN
Economics	ERN
Entrepreneurship	ERP
Finance	FEN
Health Economics	HEN
Hebrew	HRN
Humanities: Classics	CRN
Humanities: Literature	LIT
Humanities: Music & Composition	MRCN
Humanities: Philosophy	PRN

Leading Social Science Research Delivered Daily

Social Science Research Network (SSRN) is devoted to the rapid worldwide dissemination of social science research and is composed of a number of specialized research networks in each of the social sciences. We have received

Mandatory IFRS Reporting Around the World: Early Evidence on the Economic Consequences

Holger Daske
University of Mannheim

Luzi Hail
University of Pennsylvania - The Wharton School

Christian Leuz
University of Chicago - Booth School of Business ; National Bureau of Economic Research (NBER) ; European Corporate Governance Institute (ECGI) ; Center for Financial Studies (CFS) ; University of Pennsylvania - Wharton Financial Institutions Center ; CESifo Research Network

Rodrigo S. Verdi
Massachusetts Institute of Technology (MIT)

August 2008

ECGI - Finance Working Paper No. 198/2008
Chicago GSB Research Paper No. 12

Getting to Know Concurrent Research in Accounting

Research Seminar Series – Check Webpages

Duke University The Fuqua School of Business
Faculty & Research

Fuqua Home > Faculty & Research > Seminar Calendar

Faculty Home Recruiting Faculty Research Papers Research Advantage Seminars

Faculty Seminar Calendar

Show: Starting:

Topic / Title (Sort)	Speaker(s) (Sort)	Date & Time (Sorted)	Location (Sort)
Affiliated Banker on Board and Conservative Accounting	KR Subramanyam, USC	Wednesday, September 18, 2013 1:30-3:00	R. J. Reynolds Auditorium
Effects of corporate governance and managerial optimism on accounting conservatism and manipulation	Volker Laux, UT Austin	Wednesday, September 25, 2013 1:30-3:00	Seminar Room G
Accounting Standards, Regulatory Enforcement, and Investment Decisions	Philip Stocken, Dartmouth	Wednesday, October 2, 2013 1:30-3:00	R. J. Reynolds Auditorium
The Effect of Economic Integration on Accounting Comparability: Evidence from the Adoption of the Euro	Sudarshan Jayaraman, Washington University	Wednesday, October 23, 2013 1:30-3:00	R. J. Reynolds Auditorium
Executives' Legal Records, Lavish Lifestyles and Insider Trading Activities	Robert Davidson, Georgetown	Wednesday, October 30, 2013 1:30-3:00	R. J. Reynolds Auditorium
Do Fraudulent Firms Engage in Disclosure Herding?	Craig Lewis, SEC and Vanderbilt University	Friday, November 1, 2013 3:30-5:00	McKinley Seminar Room
Counterparty Responses to Managerial Overconfidence	Holly Yang, Wharton	Wednesday, November 13, 2013 1:30-3:00	R. J. Reynolds Auditorium
The Expected Rate of Return on Equity Capital Implied by Analysts' Forecasts of Earnings and Target Prices	Peter Easton, Notre Dame	Wednesday, November 20, 2013 1:30-3:00	R. J. Reynolds Auditorium

Directories
Listing by Area
Alphabetical Listing

Academic Areas
Accounting
Decision Sciences
Economics
Finance
Health Sector Management
Management
Management Communication
Marketing
Operations Management
Strategy

Research Centers
Center for the Advancement of Social Entrepreneurship
Center for Entrepreneurship and Innovation
Center for International Business Education and Research
Fuqua/Coach K Center of Leadership and Entrepreneurship

Research Seminar - 2014

The Research Seminar forms part of the graduate education in Accounting & Taxation: doctoral candidates are exposed to leading researchers in their field and get the chance to extend their scientific network

Christian Leuz

Chicago Booth

The Twilight Zone: OTC Regulatory Regimes and Market Quality

(Invited by Area Finance)

May 16, 10.45 a.m., ZEW

Thomas Piketty

Paris School of Economics

Capital in the 21st Century

(Invited by MaTax)

May 26, 5.15 p.m. in room SO 318

Ilija Dichev

Goizueta Business School, Emory University

Explaining the changing properties of GAAP earnings: Insights from comparing GAAP to NIPA earnings

(Invited by Prof. Daske)

May 28, 5.15 p.m. in room SO 418

David Oesch

University of St. Gallen

Financial Constraints and Corporate Disclosure

(Invited by Prof. Daske)

July 4, 2.15 p.m. in room SO 318

Stefan Reichelstein

Stanford University

Levelized Product Cost: Concept and Decision Relevance

(Invited by Prof. Simons)

International doctoral education, e.g.:

- EIASM Doctoral Education Network (EDEN)
<http://www.eiasm.org/>
- Limperg Instituut / Tilburg University (Netherlands):
Courses by Chris Ittner (Wharton) and Peter Easton (Notre Dame)
<http://www.limperginstituut.nl>
- University of Graz (Austria):
Doctoral Program in Accounting, Reporting, and Taxation (DART)
<http://doctoral-program-accounting.uni-graz.at/en/>
- University of Zurich (Schweizerland): Courses in Financial Accounting by
Christian Leuz (Chicago) and Luzi Hail (Wharton)
<http://www.business.uzh.ch/professorships/accounting2/lehre/veranstaltungen/hs2014/hail14.html>
- Norwegian School of Economics (Norway):
Course by Ole Kristian Hope (Rotman)

International doctoral education, e.g.:

- Accounting Associations doctoral colloquia: AAA, AAAA, EAA; BAA, VHB, ... <http://www.eaa-online.org/r/default.asp?ild=FFMJIM>
- IAAER ACCA Paper Development Workshop
http://files.iaaer.org/calendar/2014_PAPER_DEVELOPMENT_WORKSHOP.pdf?1413394897
- Swiss Doctoral Program Network in Accounting
<http://www.dar.uzh.ch/courses.html>

Getting to Know Concurrent Research in Accounting

Example 1: Limperg Instituut / Tilburg University



Limperg Instituut webartist © 2006

Upcoming Limperg courses

- 1) Managerial Accounting, June 3 – 7, 2013 (Chris Ittner), venue Tilburg University
- 2) Capital Market Research, October, 28 – November 1, 2013 (Peter Easton), venue Tilburg University
- 3) Advanced Financial Accounting, December 2 - 6, 2013 (Peter Easton), venue Tilburg University

Please contact [Hetty Rutten](mailto:accounting-tisem@uvt.nl) (accounting-tisem@uvt.nl) if you want additional information. You can sign up for any of the above courses with the attached forms. The syllabi of last year are included

Kind regards,
Jan Bouwens

June 3 – 7, 2013	Managerial Accounting, (Chris Ittner) Tilburg University
 	Registration form Managerial Accounting Limperg MAC Course Outline
October, 28 – November 1, 2013	Capital Market Research, (Peter Easton) Venue Tilburg University
 	Registration form Capital Market Research Capital Market Research, Syllabus and reading list
December 10 - 14, 2012	Advanced Financial Accounting, (Peter Easton), Venue Tilburg University
 	Registration form Advanced Financial Accounting Reading List Financial Accounting

Getting to Know Concurrent Research in Accounting

Example 2: Swiss Doctoral Program Network in Accounting / Zurich

Swiss Doctoral Program Network in Accounting Research				
<ul style="list-style-type: none"> General Information Network Courses DAR DART Other courses Registration Local DAR Courses Seminar & Conferences Permanent Faculty Visiting Faculty Postdocs Doctoral Students Network Admission Jobs 	<h3>Network Courses</h3> <p>The courses offered by the DAR and DART networks are open for all doctoral students from participating network institutions. Students from other universities can be accepted upon request.</p> <p>→ Registration</p>			
	Year	Date	Speaker	Title
				Location (Program)
	2014	April, 01 - 04	➤ Wayne Landsman University of North Carolina	Empirical Accounting Research: Advanced → Syllabus
		May, 12-16	➤ Laurent Fresard University of Maryland, Robert H. Smith School of Business	Methodology in Empirical Accounting and Finance → Syllabus
		May, 19-20	➤ Gilles Hilary INSEAD	Analyst Research: What can we learn from them? → Syllabus
		May, 20	➤ R. Lynn Hannan Tulane University, Freeman School of Business	Colloquium for doctoral students
		June, 02 - 04	➤ Christopher D. Ittner Wharton School of the University of Pennsylvania	→ Empirical Research in Managerial Accounting and Performance Measurement → Course catalogue (VZ)
		June, 16 - 18	➤ Haresh Sapra University of Chicago, Booth School of Business	→ Analytical Research in Financial Accounting: Accounting Measurement and Real Effects → Course catalogue (VZ)
		June, 19 - 21	➤ Stefan Reichelstein Stanford Graduate School of Business	➤ X. Summer School on Accounting: Economic Analysis of Financial Ratios
		June, 23 - 25	➤ Brian Mittendorf Ohio State University,	➤ Theories of Competition and Disclosure with Applications to
				Location (Program)

Getting to Know Concurrent Research in Accounting

Summary articles on specific topics: Foundation and Trends (in Accounting)

<http://www.nowpublishers.com/journals/ACC/latest> (also other areas available!)

The screenshot shows the journal page for 'Foundations and Trends® in Accounting' on the nowpublishers.com website. The page layout includes a top navigation bar with links like 'Shopping Basket', 'Ordering Info', 'About', 'Alerts', 'Contact', and 'Help'. Below this is a search bar with the text 's2_parent_title:"Foundations and Trends® in Accounting"' and a 'Go' button. A main navigation bar contains 'Home', 'Subjects', 'Journals', 'Books', and 'Packages'. The journal page itself has a title 'Foundations and Trends® in Accounting' with a notification bell and RSS icon. It is divided into several sections: 'About this Journal' with links to Editorial Board, Aims, Scope, Instructions, and Submit; 'Institutional Prices' for Volume 9 (2014) in electronic, print, and combined formats; 'Individual prices' with a request link; 'Editors-in-Chief' listing Stefan J. Reichelstein and Ronald Dye; 'Co-Editors' listing David Larcker; and 'Indexed in' listing various databases. A sidebar on the right contains 'Personal tools' like login and password reminder, and 'now publishers for' sections for Authors, Readers, and Librarians. At the bottom, a list of volumes (4-8) is shown on the left, and the current issue, 'Volume 8, issue 2', is highlighted with its title 'The Role of Management Controls in Transforming Firm Boundaries and Sustaining Hybrid Organizational Forms' and authors Shannon W. Anderson and Henri C. Dekker. A brief abstract of the article is also provided.

Foundations and Trends® in Accounting

About this Journal

- Editorial Board
- Editorial Aims
- Editorial Scope
- Author Instructions
- Submit an Article
- Free Sample

Institutional Prices
Volume 9, 4 issues (2014)

Electronic Only:
\$440 in the Americas
€440 in all other countries

Print Only:
Add \$36/€36pph

Combined:
Add \$70/€70 +36pph

Individual prices:
[Request](#)

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Indexed in: SCOPUS, EconLit, JEL, Zentralblatt Math, Google Scholar, RePEc, Summon by Serials Solutions, EBSCO Discovery Service.

Volume 8

- Issue 2
- Issue 1

Volume 7

Volume 6

Volume 5

Volume 4

Volume 8, issue 2

The Role of Management Controls in Transforming Firm Boundaries and Sustaining Hybrid Organizational Forms

Shannon W. Anderson | Henri C. Dekker

Coase [1937] first explained the existence of firms and the boundaries between them as an emergent solution to minimizing the costs of accessing markets – what Williamson

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Publication ethics and malpractice policy:

Nowadays, there are many useful training resources on the web

- Example: Econometrics Academy on Youtube

<https://sites.google.com/site/econometricsacademy/>

The screenshot displays the Econometrics Academy website. At the top, there is a navigation bar with links: "Econometrics Academy", "Econometrics Course", "Econometrics Software", "Econometrics Models", and "Contact". A search bar is located on the right. The main content area on the left contains text about the academy's mission and a list of resources. On the right, there are two video player thumbnails. The first is titled "Econometrics Academy Introduction" and the second is "Econometrics Academy Getting Started". Below the text, there is a "Map of Viewers" showing a world map with blue circles indicating viewer locations.

Econometrics Academy

Econometrics Academy | Econometrics Course | Econometrics Software | Econometrics Models | Contact

The Econometrics Academy is a free online educational platform and non-profit organization. Its mission is to offer free education on Econometrics to anyone in the world.

[The Econometrics Academy YouTube Channel](#) is one of the world's most popular channels dedicated to Econometrics. The channel has 86 videos, over 7,500 YouTube subscribers, and over 3.7 million minutes of videos watched. Every day over 1,000 people watch the videos; and we have educated over 200,000 people since inception. Viewers come from 6 continents, over 165 countries, and over 3,000 cities around the world.

Please watch the two videos for a quick introduction and how to best use the Econometrics Academy.

- Learn about the [Econometrics Course](#) that I teach online here and at several universities around the world. Learn a topic or two or follow the entire course.
- Learn [Econometrics Software](#), including [Stata](#), [R](#), [SAS](#), and [SPSS](#).
- Learn several [Econometrics Models](#) including the most popular ones - [Panel Data Models](#), [Probit and Logit Models](#), [Time Series ARIMA Models](#), [Propensity Score Matching](#), [Instrumental Variables](#), and many more.

Check out the [User Testimonials](#) about the Econometrics Academy. Please to go the [Contact section](#) to share your story, offer feedback, and request topics for future videos.

Copyright notice: All materials and videos are copyrighted. They are free for you to learn but do not re-post or distribute.

Map of Viewers

Econometrics Academy Introduction

Econometrics Academy Getting Started

Massive Open Online Courses

- Example: MIT Open Courseware (<http://ocw.mit.edu>)



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Econometrics

[COURSE HOME](#) <

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The image shows a historical document titled 'A general Bill for this present year, ending the 19 of December 1665, according to the Report made to the KINGES most Excellent Majesty. By the Company of Parish Clerks of London, &c.' The document is a table listing burials by parish in London for the year 1665. The table has multiple columns with names of parishes and the number of burials. The document is written in an old English script and includes a royal coat of arms at the top.

General bill of burials by parish clerks of London, 1665. For a larger version, see [Epidemic Disease in London](#).

Instructor(s)
Prof. Joshua Angrist

MIT Course Number
14.32

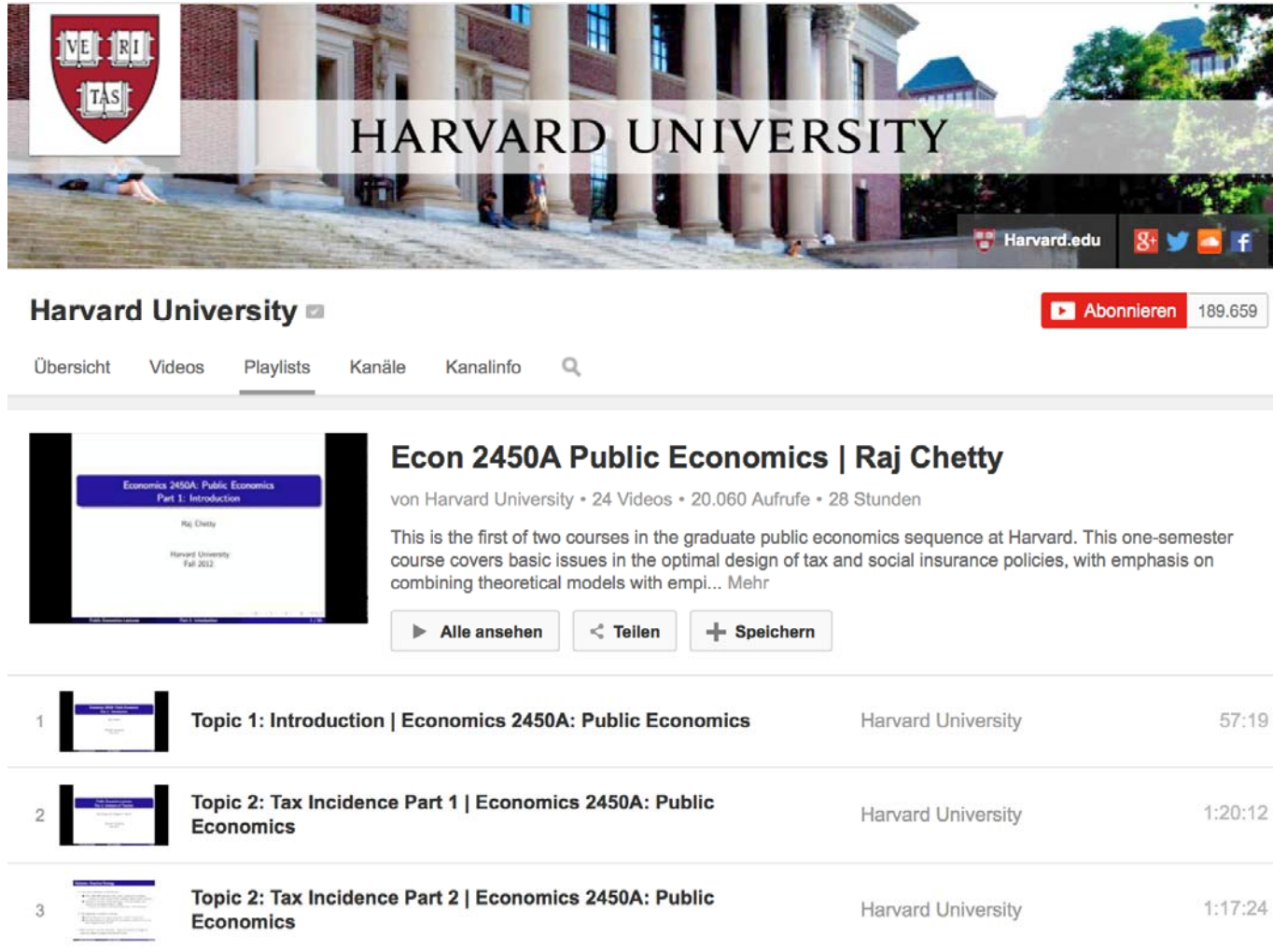
As Taught In
Spring 2007

Level
Undergraduate

[CITE THIS COURSE](#)

Publicly available lectures by top faculty

- Example: Public Economics Lectures by Raj Chetty (Harvard University)



The screenshot shows the Harvard University YouTube channel. The header features the Harvard crest and the text 'HARVARD UNIVERSITY'. Below the header, the channel name 'Harvard University' is displayed with a verified badge and a subscriber count of 189,659. The main content area shows a playlist titled 'Econ 2450A Public Economics | Raj Chetty' with 24 videos, 20,060 views, and 28 hours of content. A description states: 'This is the first of two courses in the graduate public economics sequence at Harvard. This one-semester course covers basic issues in the optimal design of tax and social insurance policies, with emphasis on combining theoretical models with empirical work.' Below the description are buttons for 'Alle ansehen', 'Teilen', and 'Speichern'. A list of three videos is shown:

Video Number	Video Title	Channel	Duration
1	Topic 1: Introduction Economics 2450A: Public Economics	Harvard University	57:19
2	Topic 2: Tax Incidence Part 1 Economics 2450A: Public Economics	Harvard University	1:20:12
3	Topic 2: Tax Incidence Part 2 Economics 2450A: Public Economics	Harvard University	1:17:24

UCLA Statistical Methods <http://www.ats.ucla.edu/stat/>

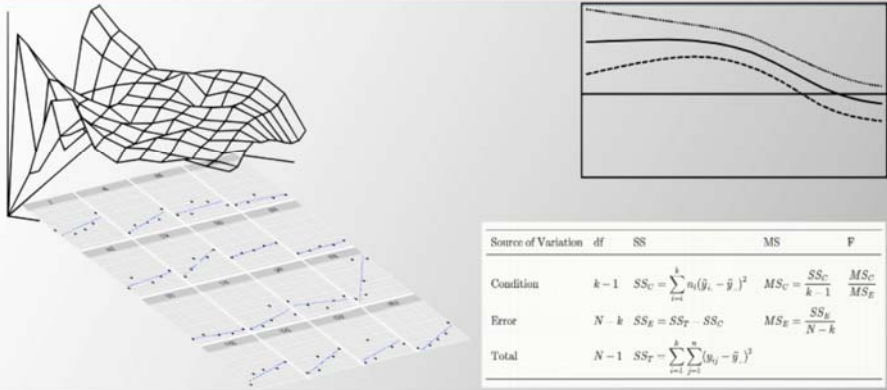
- Applied econometrics with focus on STATA, SAS, R, SPSS
- Tutorials, annotated output, etc.

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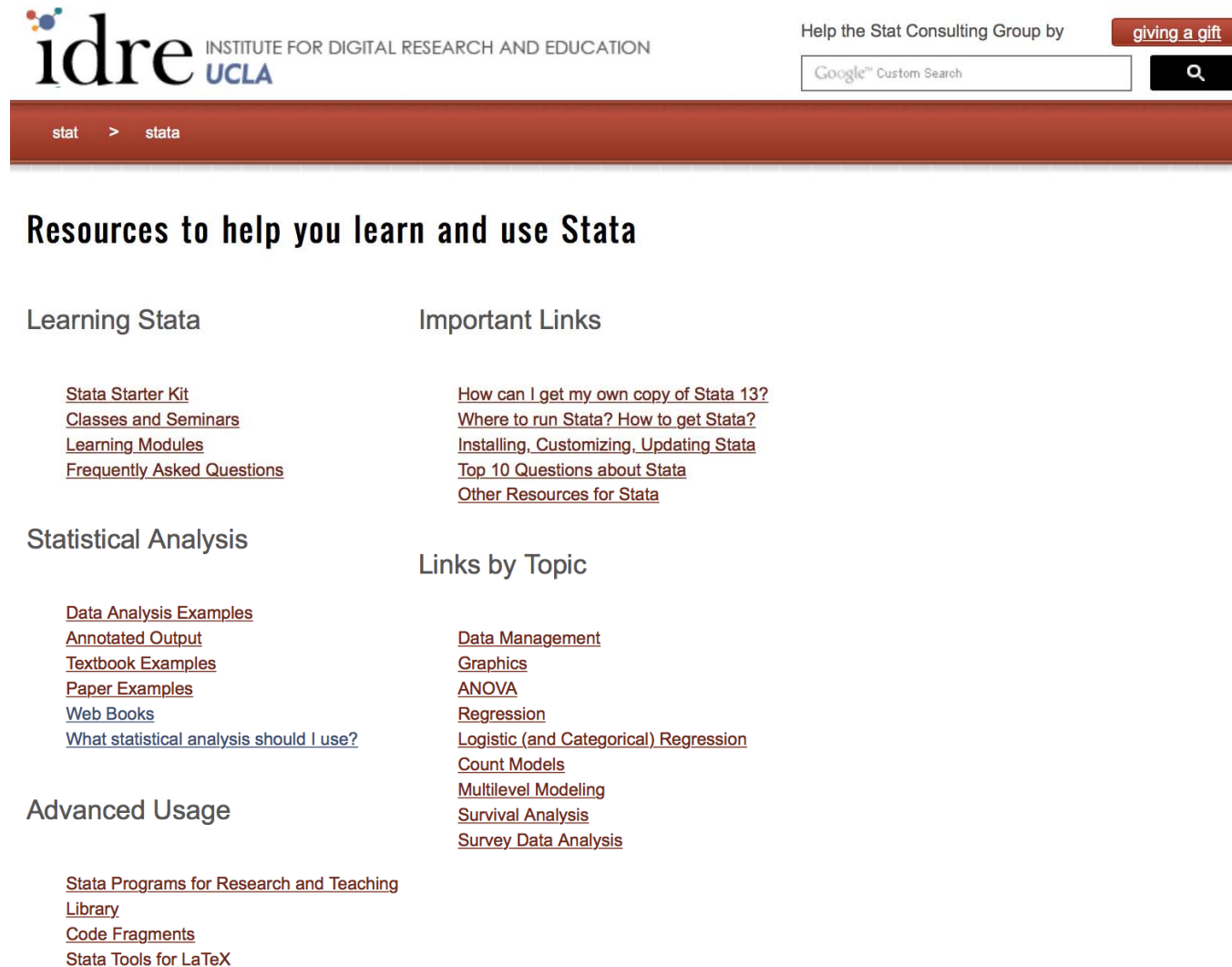


Source of Variation	df	SS	MS	F
Condition	$k - 1$	$SS_C = \sum_{i=1}^k n_i (\bar{y}_i - \bar{y})^2$	$MS_C = \frac{SS_C}{k - 1}$	$\frac{MS_C}{MS_E}$
Error	$N - k$	$SS_E = SS_T - SS_C$	$MS_E = \frac{SS_E}{N - k}$	
Total	$N - 1$	$SS_T = \sum_{i=1}^k \sum_{j=1}^{n_i} (y_{ij} - \bar{y})^2$		

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UCLA Statistical Methods: STATA Tutorials



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Resources to help you learn and use Stata

Learning Stata	Important Links
Stata Starter Kit	How can I get my own copy of Stata 13?
Classes and Seminars	Where to run Stata? How to get Stata?
Learning Modules	Installing, Customizing, Updating Stata
Frequently Asked Questions	Top 10 Questions about Stata
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Statistical Analysis	Links by Topic
Data Analysis Examples	Data Management
Annotated Output	Graphics
Textbook Examples	ANOVA
Paper Examples	Regression
Web Books	Logistic (and Categorical) Regression
What statistical analysis should I use?	Count Models
	Multilevel Modeling
	Survival Analysis
	Survey Data Analysis

Advanced Usage
Stata Programs for Research and Teaching
Library
Code Fragments
Stata Tools for LaTeX

Princeton University Library Data and Statistical Services

<http://dss.princeton.edu/training/>

- Focus on STATA and R
- Example codes for specific research designs

DATA & STATISTICAL SERVICES   

Getting Started in Data Analysis using Stata and R

The Stata, R, and other documents presented here provide the basic tools to get you started in data analysis. Hope you find the tutorials useful.

☒ Training site
☐ Data
☐ DSS website only

"Finding the question is often more important than finding the answer"
John Tukey

[Data Analysis Workshops \(schedule\)](#)
[Sign-up for the workshops here \(WASS\)](#)

Getting started series: Stata

Finding Data (and crafting research questions)	Stata tutorial	Fixed/random effects (Panel data)
Data Preparation & Descriptive Statistics	Linear Regression (Stata)	Logit & Ordered Logit regression
Exploring poll data	Multilevel Analysis	Factor Analysis
From NLS Investigator to Stata	Accessing World Bank data using Stata	SAS to Stata
Nice output tables using outreg2	From Stata 13 to 10-12	Predicted probabilities and marginal effects after logit/probit
Merge/Append using Stata	Time Series	Reshape data using Stata

Getting started series: R

R~Stata: Notes on Exploring Data	Linear regression	Fixed/random effects (Panel data)
Merge/Append using R	Additional resources	Reshape data using R
Nice output tables in R	Introduction to RStudio	Accessing World Bank data using R


Online training/help series

Data 101	Stata Tutorial (online)	SPSS (links)
Statistic/econometrics (links)	Regression & more (links)	Matlab
Datastream	R	Bloomberg guides

Princeton University Library Data and Statistical Services

■ Example: Event studies with STATA

http://dss.princeton.edu/online_help/stats_packages/stata/eventstudy.html

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(Monday-Friday)

Sep 4-Nov 3

[By appt. here](#)

Nov 4-Dec 12

[Walk-in, 2-5 pm*](#)

Dec 15-Jan 31

[By appt. here](#)

Feb 2-May 3

[Walk-in, 1-5 pm*](#)

May 4-May 12

[Walk-in, 2-5 pm*](#)

May 13-Sep 3

[By appt.](#)

For quick questions email

Event Studies with Stata

An event study is used to examine reactions of the market to events of interest. A simple event study involves the following steps:

- [Cleaning the Data and Calculating the Event Window](#)
- [Estimating Normal Performance](#)
- [Calculating Abnormal and Cumulative Abnormal Returns](#)
- [Testing for Significance](#)
- [Testing Across All Events](#)

This document is designed to help you conduct event studies using Stata. We assume that you already have data with a date variable, which we call "date", and a company identifier, which we have called "company_id". If you need to prepare your data or want to try out the commands with our sample data, go to [data preparation](#) page.

We also assume that you have a basic familiarity with Stata. If you need assistance with Stata commands, you can find out more about it [here](#). Your task will be much easier if you enter the commands in a do file, which is a text file containing a list of Stata commands.

Cleaning the data and Calculating the Event and Estimation Windows

It's likely that you have more observations for each company than you need. It's also possible that you do not have enough for some. Before you can continue, you must make sure that you will be conducting your analyses on the correct observations. To do this, you will need to create a variable, *dif*, that will count the number of days from the observation to the event date. This can be either calendar days or trading days.

For number of trading days:

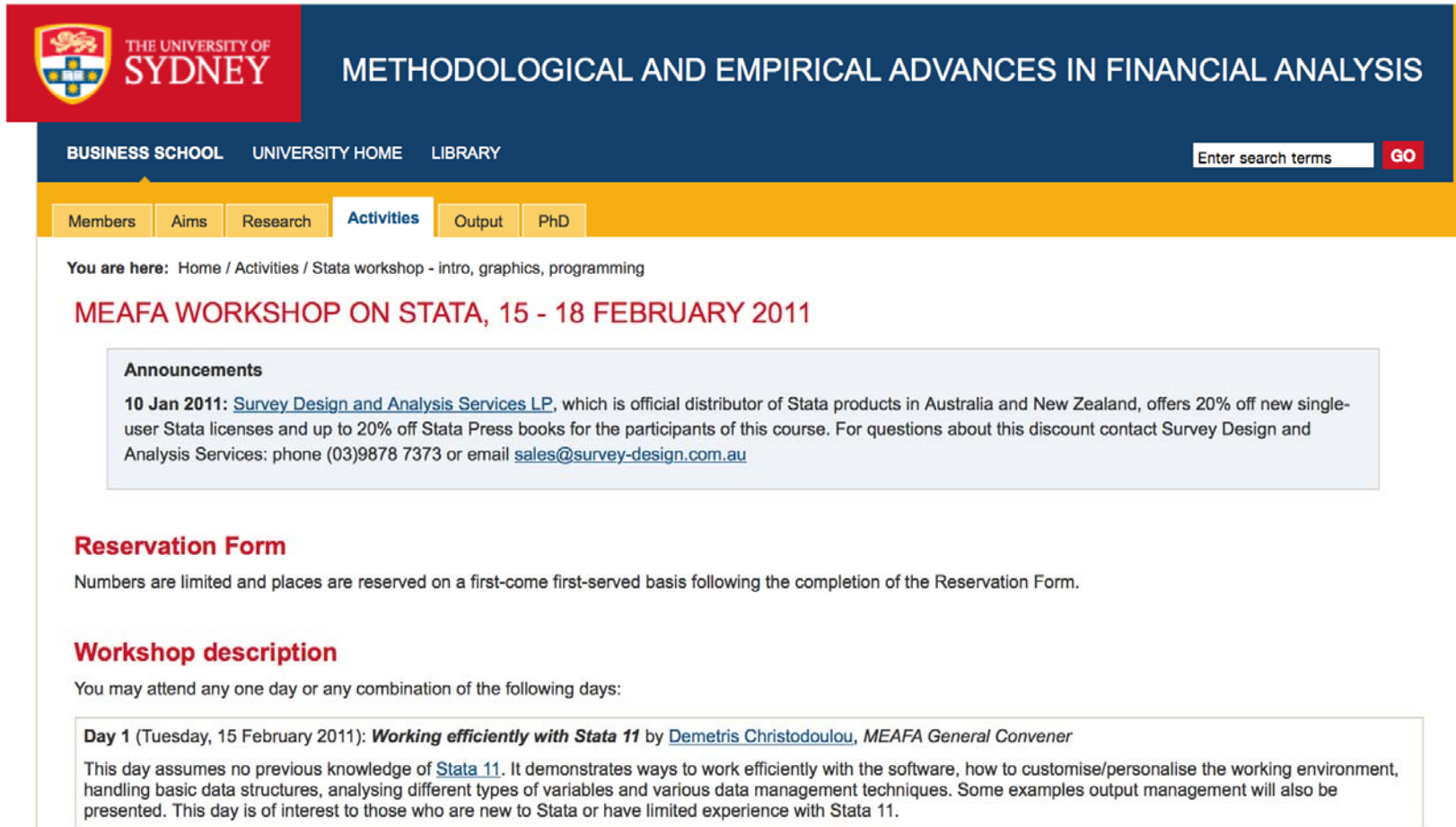
```
sort company_id date
by company_id: gen datenum=_n
by company_id: gen target=datenum if date==event_date
egen td=min(target), by(company_id)
drop target
gen dif=datenum-td
```

For calendar days:

```
gen dif=date-event_date
```

Specialized courses, Example 1:

- MEAFA Workshops on using STATA in Accounting Research (University of Sydney): <http://sydney.edu.au/business/research/meafa>



The screenshot shows the website for the MEAFA Workshop on STATA. The header features the University of Sydney logo and the title 'METHODODOLOGICAL AND EMPIRICAL ADVANCES IN FINANCIAL ANALYSIS'. Navigation links include 'BUSINESS SCHOOL', 'UNIVERSITY HOME', 'LIBRARY', and a search bar. A secondary navigation bar lists 'Members', 'Aims', 'Research', 'Activities' (highlighted), 'Output', and 'PhD'. The main content area shows the breadcrumb 'You are here: Home / Activities / Stata workshop - intro, graphics, programming' followed by the title 'MEAFA WORKSHOP ON STATA, 15 - 18 FEBRUARY 2011'. An 'Announcements' box mentions a 20% discount on Stata licenses and books from Survey Design and Analysis Services. Below this is a 'Reservation Form' section with a note on limited places. The 'Workshop description' section states that attendees can choose any one day or a combination, and details 'Day 1' on February 15, 2011, focusing on working efficiently with Stata 11.

THE UNIVERSITY OF SYDNEY

METHODODOLOGICAL AND EMPIRICAL ADVANCES IN FINANCIAL ANALYSIS

BUSINESS SCHOOL UNIVERSITY HOME LIBRARY

Enter search terms GO

Members Aims Research **Activities** Output PhD

You are here: Home / Activities / Stata workshop - intro, graphics, programming

MEAFA WORKSHOP ON STATA, 15 - 18 FEBRUARY 2011

Announcements

10 Jan 2011: [Survey Design and Analysis Services LP](#), which is official distributor of Stata products in Australia and New Zealand, offers 20% off new single-user Stata licenses and up to 20% off Stata Press books for the participants of this course. For questions about this discount contact Survey Design and Analysis Services: phone (03)9878 7373 or email sales@survey-design.com.au

Reservation Form

Numbers are limited and places are reserved on a first-come first-served basis following the completion of the Reservation Form.

Workshop description

You may attend any one day or any combination of the following days:

Day 1 (Tuesday, 15 February 2011): *Working efficiently with Stata 11* by [Demetris Christodoulou](#), MEAFA General Convener

This day assumes no previous knowledge of [Stata 11](#). It demonstrates ways to work efficiently with the software, how to customise/personalise the working environment, handling basic data structures, analysing different types of variables and various data management techniques. Some examples output management will also be presented. This day is of interest to those who are new to Stata or have limited experience with Stata 11.

Specialized courses, Example 2:

- Course by Andrew Leone (University of Florida) on using PERL to download and analyse data from EDGAR: <http://inkwellanalytics.com>

CURRENT METHODS IN WEB-BASED DATA COLLECTION AND ANALYSIS COURSE SCHEDULE		
<u>DOWNLOAD SESSION 1-SESSION 6 COURSE MATERIALS</u>		
<u>DOWNLOAD SESSION 7-8 MATERIALS</u>		
<u>DOWNLOAD SESSION 9-10 MATERIALS</u>		
Date/Time	Topic	Location
May 12		2 Priory Road
9:00-10:15AM	Session 1 -Set up and Overview of Software and Database	Room G4
10:15-10:30AM	Break	
10:30-Noon	Session 2 -Introduction to Perl	Room G4
Noon-1:00PM	Lunch	TBA
1:00-2:15PM	Session 3 -Perl and Regular Expressions	Room G4
2:15-2:30PM	Break	
2:30-4:00	Session 4 -Perl and Regular Expressions Continued	Room G4
May 13		Room G4
9:00-10:15AM	Session 5 -Downloading and Extracting Data from SEC site	Room G4
10:15-10:30AM	Break	
10:30-Noon	Session 6 -Introduction to SQL and MySQL	Room G4
Noon-1:00PM	Lunch	TBA
1:00-2:15PM	Session 7 -Reading and Writing to MySQL from Perl	Room G4
2:15-2:30PM	Break	

Useful Resources for Your Daily Research Routine

WRDS – Wharton Research Data Services – but fee based...

<http://wrds-web.wharton.upenn.edu/>



Useful Resources for Your Daily Research Routine

WRDS: Database access

The screenshot shows the WRDS website with a dark blue header. The header includes the Wharton University of Pennsylvania logo, the 'wrds' logo, and the text 'WHARTON RESEARCH DATA SERVICES The Global Standard for Business Research'. A user greeting 'Welcome, Christoph! [Log Out]' is on the right. A navigation bar below the header contains links: HOME, RESEARCH, SUPPORT, E-LEARNING, COMMUNITY, NEWS, ABOUT, and myWRDS. A search bar labeled 'Search WRDS' is on the right. Below the navigation bar, a breadcrumb trail reads 'Home → Wharton Research Data Services'. The main content area is divided into two columns. The left column has a 'Select a Data Set:' section with a dropdown menu showing 'Select an available dataset' and a link 'Help me find my data'. Below this is a 'Current Subscriptions' list including Bank Regulatory, Blockholders, Bureau van Dijk, CBOE Indexes, COMPUSTAT, COMPUSTAT Trial, CRSP, CUSIP, DMEF Academic Data, Dow Jones, Fama French & Liquidity Factors, Federal Reserve Bank, IBES, KLD, MFLINKS, Markit, Markit Trial, PHLX, Penn World Tables, Risk Metrics, SEC Order Execution, TRACE, Thomson Reuters, and Zacks Trial. The right column features an 'Important WRDS Alert - Thursday, October 30, 2014, 12:08 PM' section with a 'Take a Survey, Win a Prize.' announcement. Below this is a 'Welcome to WRDS!' section followed by a 'WRDS News' section. The news section is organized into two columns of dates and headlines. The left column lists dates from November 6, 2014, back to October 13, 2014. The right column lists dates from August 18, 2014, back to June 26, 2014.

Select a Data Set:
Select an available dataset
Help me find my data

Current Subscriptions
Bank Regulatory
Blockholders
Bureau van Dijk
CBOE Indexes
COMPUSTAT
COMPUSTAT Trial
CRSP
CUSIP
DMEF Academic Data
Dow Jones
Fama French & Liquidity Factors
Federal Reserve Bank
IBES
KLD
MFLINKS
Markit
Markit Trial
PHLX
Penn World Tables
Risk Metrics
SEC Order Execution
TRACE
Thomson Reuters
Zacks Trial

Important WRDS Alert - Thursday, October 30, 2014, 12:08 PM

Take a Survey, Win a Prize.
We value your feedback! Take the [WRDS 2014 data survey](#) and your name will be entered into a random drawing to win a prize. Your answers will help us to decide which datasets will be added to the WRDS platform in the future. It should take less than 10 minutes to answer all of them.

Welcome to WRDS!

WRDS News

November 6, 2014 WRDS Best Paper Awarded for Research on Financial Model Disa...	August 18, 2014 WRDS, S&P Capital IQ, and CRSP Exhibiting at the Europea...
November 3, 2014 Markit's Securities Finance and Credit Indices data now avai...	August 6, 2014 University of Toronto Professor wins a FREE 1 yr subscription...
October 24, 2014 Texas Tech PhD student wins a FREE 1 yr subscription to WRDS...	July 30, 2014 WRDS and Zacks exhibiting at the AAA conference, Aug 3-5, At...
October 13, 2014 WRDS and Markit exhibiting at the FMA Conference.	June 26, 2014 WRDS exhibiting at the ACBSP conference in Chicago.

Useful Resources for Your Daily Research Routine

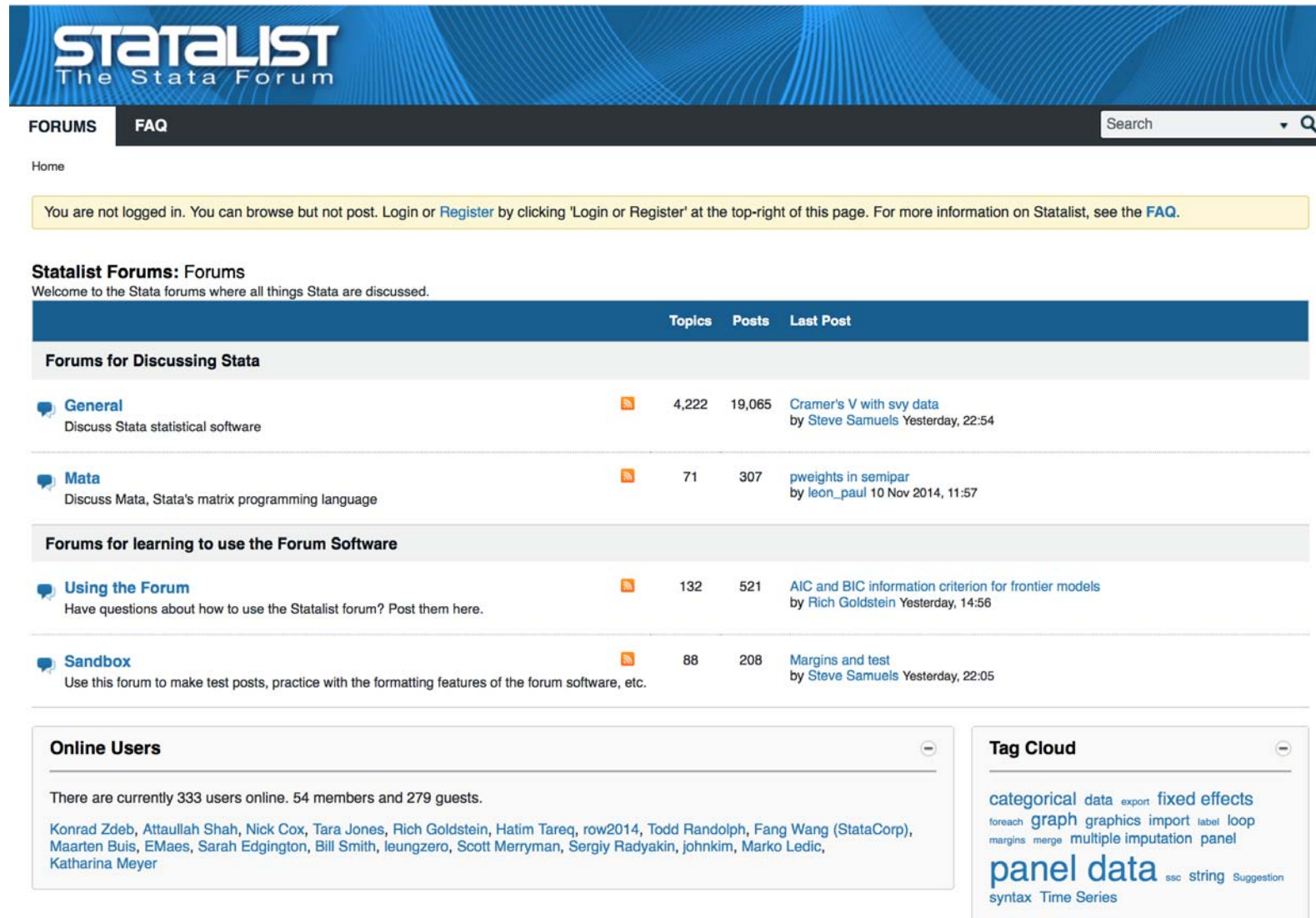
WRDS: E-Learning and community support

The screenshot shows the WRDS website interface. At the top, there's a navigation bar with links: HOME, RESEARCH, SUPPORT, E-LEARNING, COMMUNITY, NEWS, ABOUT, and myWRDS. A search bar is also present. Below the navigation bar, the page is titled 'Home → E-Learning → Wharton Research Data Services'. On the left sidebar, there are links for 'Select a Data Set', 'E-Learning' (with sub-links for Home, Course Materials, and FAQs), 'Contact WRDS' (with a link for Info/Support Request), and 'Search WRDS'. The main content area is titled 'E-Learning Course Materials' and includes a brief introduction: 'The materials for the E-Learning Training Courses are available for viewing at any time either before or after the course has been completed.' Below this is a table listing various courses and their materials.

Course Title	Course Description	Course Materials																				
Working with Ownership Data - WRDS Research Applications	A detailed overview of Thomson-Reuters ownership data issues, with a presentation of WRDS research applications on a multitude of institutional research topics.	Working with Ownership Data																				
Advanced SAS: Efficiency Techniques	How to make your SAS use efficient and quick.	<table border="1"><thead><tr><th>Type</th><th>Document</th></tr></thead><tbody><tr><td>PowerPoint Slides</td><td>Advanced SAS</td></tr><tr><td>SAS Program</td><td>Example 1</td></tr><tr><td>SAS Log File</td><td>Example 1 Log</td></tr><tr><td>SAS Program</td><td>Example 2</td></tr><tr><td>SAS Log File</td><td>Example 2 Log</td></tr><tr><td>SAS Program</td><td>Example 3</td></tr><tr><td>SAS Log File</td><td>Example 3 Log</td></tr><tr><td>SAS Program</td><td>Example 4</td></tr><tr><td>SAS Log File</td><td>Example 4 Log</td></tr></tbody></table>	Type	Document	PowerPoint Slides	Advanced SAS	SAS Program	Example 1	SAS Log File	Example 1 Log	SAS Program	Example 2	SAS Log File	Example 2 Log	SAS Program	Example 3	SAS Log File	Example 3 Log	SAS Program	Example 4	SAS Log File	Example 4 Log
Type	Document																					
PowerPoint Slides	Advanced SAS																					
SAS Program	Example 1																					
SAS Log File	Example 1 Log																					
SAS Program	Example 2																					
SAS Log File	Example 2 Log																					
SAS Program	Example 3																					
SAS Log File	Example 3 Log																					
SAS Program	Example 4																					
SAS Log File	Example 4 Log																					
Post Earnings Announcement Drift	A step-by-step explanation of WRDS Research Application on PEAD: data preparation, methodology and auxiliary macros.	Post Earnings Announcement Drift																				
Overview of Thomson IBES	Overview of new IBES data, database structure on WRDS, which sets contain what information, making search and retrieval more effective.	Overview of Thomson IBES																				
Tutorial of Financial Datasets on WRDS: Part 2	Learn about the lesser known, but high value sources of data on WRDS.	Tutorial of Financial Datasets: Part 2																				
Tutorial of Financial Datasets on WRDS: Part 1	Outlines various sources of financial information, and elaborates on the major sources of accounting and financial datasets: CRSP, Compustat, and IBES.	Tutorial of Financial Datasets: Part 1 (Slides)																				

Useful Resources for Your Daily Research Routine

STATAList: <http://www.statalist.org/forums/>



The screenshot shows the Statalist forum homepage. At the top is a blue banner with the 'STATALIST The Stata Forum' logo. Below the banner is a navigation bar with 'FORUMS' and 'FAQ' tabs, and a search bar on the right. A yellow message box states: 'You are not logged in. You can browse but not post. Login or Register by clicking 'Login or Register' at the top-right of this page. For more information on Statalist, see the FAQ.' The main content area is titled 'Statalist Forums: Forums' and 'Welcome to the Stata forums where all things Stata are discussed.' It features a table of forum categories with columns for 'Topics', 'Posts', and 'Last Post'. The categories are: 'General' (4,222 topics, 19,065 posts), 'Mata' (71 topics, 307 posts), 'Using the Forum' (132 topics, 521 posts), and 'Sandbox' (88 topics, 208 posts). Each category has a brief description and a link to the latest post. At the bottom, there are two sidebars: 'Online Users' showing 333 users online (54 members, 279 guests) and a list of names; and 'Tag Cloud' showing various tags like 'categorical data', 'graph', 'panel data', etc.

STATALIST
The Stata Forum

FORUMS FAQ Search

Home

You are not logged in. You can browse but not post. Login or Register by clicking 'Login or Register' at the top-right of this page. For more information on Statalist, see the [FAQ](#).

Statalist Forums: Forums
Welcome to the Stata forums where all things Stata are discussed.

	Topics	Posts	Last Post
Forums for Discussing Stata			
General Discuss Stata statistical software	4,222	19,065	Cramer's V with svy data by Steve Samuels Yesterday, 22:54
Mata Discuss Mata, Stata's matrix programming language	71	307	pweights in semipar by leon_paul 10 Nov 2014, 11:57
Forums for learning to use the Forum Software			
Using the Forum Have questions about how to use the Statalist forum? Post them here.	132	521	AIC and BIC information criterion for frontier models by Rich Goldstein Yesterday, 14:56
Sandbox Use this forum to make test posts, practice with the formatting features of the forum software, etc.	88	208	Margins and test by Steve Samuels Yesterday, 22:05

Online Users

There are currently 333 users online. 54 members and 279 guests.

Konrad Zdeb, Attaullah Shah, Nick Cox, Tara Jones, Rich Goldstein, Hatim Tareq, row2014, Todd Randolph, Fang Wang (StataCorp), Maarten Buis, EMaes, Sarah Edgington, Bill Smith, leungzero, Scott Merryman, Sergiy Radyakin, johnkim, Marko Ledic, Katharina Meyer

Tag Cloud

categorical data export fixed effects
foreach graph graphics import label loop
margins merge multiple imputation panel
panel data ssc string Suggestion
syntax Time Series

Useful Resources for Your Daily Research Routine

STATAList: <http://www.statalist.org/forums/>



Swapnil Shekhar

New Member



Join Date: Nov 2014

Posts: 2

Logistic Regression with more than one dependent variable

10 Nov 2014, 03:40

#1

Hi, I need to run a logistic regression with more than one dependent variable however, the set of independent variable is same for all the dependent variables. So, I want to estimate a multivariate logit model which basically estimates the equations simultaneously for the same set of independent variables. From what I understand, there is no way to estimate that. The closest that I got to multivariate quality response models was biprobit model. Please guide me to estimate this equation.

Thanks,
Swapnil

Tags: None



Maarten Buis

Tenured Member



Join Date: Mar 2014

Posts: 296

10 Nov 2014, 05:27

#2

The fact that your independent/explanatory/right-hand-side/x-variables are the same is not enough to justify simultaneous estimation. You also need to care about (potential) correlation among the error terms. You could estimate such a model with **gsem**. However, these correlations are hard to estimate / identify as you don't observe them directly, and the number of these hard to estimate correlations increases very fast with the number of dependent/explained/left-hand-side/y-variables. So my very first step would be to ask whether I really need to do this, and I would seriously consider not doing this simultaneously. If I were to continue, I would expect to run into trouble very quickly, and I would start thinking about whether there are additional identification possibilities with this dataset-model combination at a very early stage.

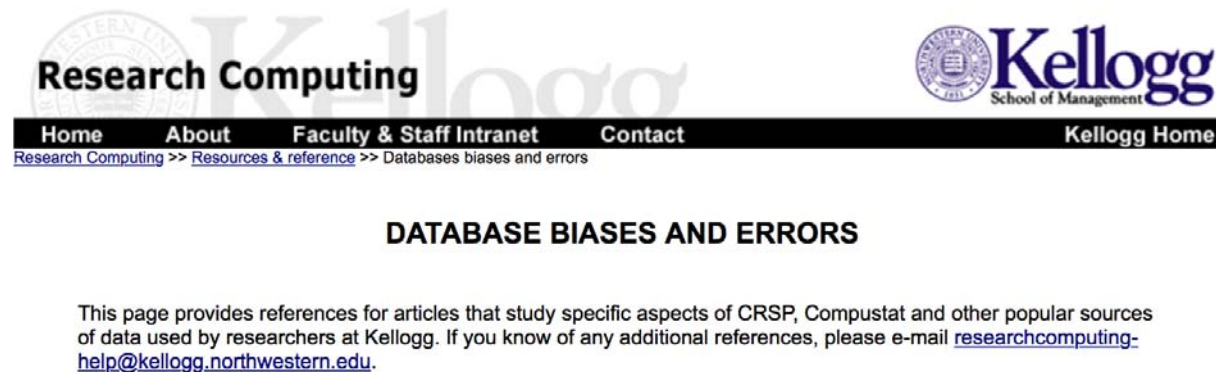
Maarten L. Buis
University of Konstanz
Department of history and sociology
box 40
78457 Konstanz
Germany
<http://www.maartenbuis.nl>

Useful Resources for Your Daily Research Routine

Check university libraries for additional information

- Example: Kellogg School of Management, Northwestern University
Collection of papers dealing with database biases and errors

<http://www.kellogg.northwestern.edu/researchcomputing/crsp-cstat-references.htm>



Useful Resources for Your Daily Research Routine

- Example: Princeton University: Matching Data in Financial Databases
<http://libguides.princeton.edu/MatchFinancial>

Matching Data in Financial Databases: Home

Guide to matching data in major financial databases.

Matching Data in Financial Databases

If trying to match elements in CRSP, Compustat, IBES, or TAQ, [WRDS](#) has a matching feature. Type in the name, CUSIP, or ticker of the company and WRDS will find corresponding elements. Once in WRDS, click on **Tools**. To convert 6 digit CUSIPs to 8 digit CUSIPs and vice versa, see the [Cusip FAQ](#). The following is a list of common elements in some of the most heavily used financial databases. WRDS provides [SAS programs](#) to match I/B/E/S to CRSP; CRSP to Optionmetrics; and TAQ to CRSP. Dealscan records can be linked to Compustat using the [Roberts Dealscan-Compustat Linking Database](#).

Database	Ticker (problematic since tickers can be reused)	CUSIP (6 digit is company level; 8 and 9 digit issue level)	GVKEY (Compustat accession number)	PERMNO (CRSP accession number)	Read first
SDC - Mergers	Yes	6 digit	No	No	
SDC - Global New Issues	Yes	6 digit and 9 digit linked to issue	No	No	
CRSP Stocks	Yes	CUSIP=Latest 8 digit Cusip; NCUSIP=Historic (original ipo)	No (Use CRSP/Compustat Merged Database)	Yes; Main Identifier	IBES & CRSP CRSP & Compustat
Compustat Industrial	Yes (SMBL)	CUSIP = latest 9 Digit Cusip	Yes; Main Identifier	No (Use CRSP/Compustat Merged Database)	CRSP & Compustat
Execucomp	Yes	8 digit	Yes; Main Identifier	No (Use CRSP/Compustat Merged Database)	

StatTransfer Home StatTransfer Downloads Ordering Support Contact

The Easiest Way to Move Data Between Worksheets, Databases & Statistical Packages

Stat / Transfer
The Easiest Way to Move Data Between Worksheets, Databases and Statistical Packages

Since 1986

StatTransfer has provided fast, reliable, and convenient data transfer between popular software packages for thousands of users, worldwide.

StatTransfer knows about statistical data — it handles missing data, value and variable labels and all of the other details that are necessary to move as much information as is possible from one file format to another.

StatTransfer provides both an easy-to-use menu interface and a powerful batch facility. Whether you are moving a simple table from Excel to SAS or moving megabytes of survey data between statistical packages, StatTransfer will save you time and money.

Data Transfer Couldn't Be Easier

12

New Version

StatTransfer Version 12 is now shipping for Windows, Mac OS-X, Linux, and Solaris. OS-X Mavericks is fully supported.

The latest version of StatTransfer, Version 12, now is available with cross-platform licensing. It offers new support for Excel 2013, Stata 13, JASP 10, SPSS 21, 64 bit SAS Catalogs, and many other new options and features.

The International Accounting Job Market

Accounting PhD Rookie Recruiting and Research Camp

<http://www.rookiecamp.org>

2014 Accounting PHD Rookie Recruiting and Research Camp

Hilton Miami Downtown Hotel, Miami, Florida

December 5-7, 2014

[Home](#) [Registration](#) [Login](#) [Log out](#) [Contact Info](#)



Photos from the 2011 Rookie Camp

Announcement

We are pleased to announce that we will be partnering with the American Accounting Association to bring you the 5th annual Accounting Rookie Recruiting and Research Camp.

2013 PH.D. CANDIDATES – HOME INSTITUTION

- University of Connecticut
- University of Florida
- University of Georgia
- University of Graz
- University of Houston
- University of Illinois
- University of Iowa

Additional Information

[IMPORTANT NOTE TO RECRUITING PARTICIPANTS](#)

[HOTEL INFORMATION](#)

Questions?

Other recommended (free) sources?