Management  
COURSE NUMBER: 26:620:662  
COURSE TITLE: Event Data in Social Science

COURSE DESCRIPTION

This course is a doctoral level research seminar primarily focusing on methods for analyzing categorical and event history data, and continuous time series data. The focus of this course is different methods that can be utilized to analyze event histories and their applications in social sciences. Event history analysis has applications in economics, management, marketing, political science, sociology and many other areas. The goal of this course is for students to learn powerful methodological tools that they can apply to their own research. For each topic students will be assigned core readings and, when appropriate, data to apply the methods that they learn. Students are required to bring laptops with Stata to each class.

COURSE MATERIALS

Required Text:

Stata is required.

COURSE REQUIREMENTS

Students are expected to read weekly readings and come to class prepared to discuss and debate the material. Absences and unpreparedness are not acceptable since class discussion is an integral part of this course. Students will be assigned several exercises during the semester that will be an application of the methods being covered. Students will also be required to complete an empirical research paper that addresses a research question of their choice.

Assignments: 20%
Participation: 20%
Research Paper: 60%

Assignments and Participation
Half of the assignment grade will be based on assigned article summaries. Each student is expected to summarize on one page (single spaced, Times new roman 12 font) the article he/she is assigned. The student is responsible to bring copies of the one page summary for everyone in the class, including
the professor. The student is going to lead the discussion of the article in class, and he/she should be ready to answer any questions from the professor and other students. The remaining portion of the assignment grade will be based on the exercises that will be assigned in class and the students are expected to bring one hard copy of their results to the following class.

**Research Paper**
Each student will write a research proposal for a study that uses the methods learned in this class. The student will present his/her proposal in the last two weeks of classes. Completed papers are due a week after the course ends.
CLASS SCHEDULE:

**Jan 19 - Class #1** *Introduction*
- Event coding, Dummy variables, Interpretation, Basics of Event Data Modeling

**Jan 26 - Class #2** DISCRETE TIME: models for single destinations. Methods:
- BGR Chapters 1-2

Application:

**Feb 2 - Class #3** DISCRETE TIME: models for multiple destinations. Methods:

Application:
Feb 9 - Class #4  CONTINUOUS TIME: Descriptive methods and distribution tests. Methods:
  • BGR Chapters 3, 8

Application:

Feb 16 - Class #5  CONTINUOUS TIME: Exponential and piecewise exponential. Methods:
  • BGR Chapters 4, 5

Application:

Feb 23 - Class #6  CONTINUOUS TIME: Time-varying covariates. Methods:
  • BGR Chapter 6

Application:
  • Gaynor, J. J. 1987. The Use of Time Dependent Covariates in Modeling Data from an Occupational Cohort Study,
March 1 - Class #7 Parametric Models of Time

Dependence Methods:
- BGR, Chapter 7

Application:

March 8 - Class #8 Cox model.

Methods:
- BGR Chapter 9

Application:
March 22 - Class #9  
Shared frailty,

Repeated Events Application:

March 29 - Class #10  
Diffusion Models

Application:

Apr 5 - Class #11  
Market Entry Models

Application:
365.


**Apr 12 - Class #12** Problems of Model Specification
**Class #13** Event Study Models

**Method:**
- BGR Chapter 10

**Application:**

**Apr 19 & 26 - Paper Proposal**

**Presentations May 3 – TERM PAPER**

**SUBMISSION**