Ph.D. Program
26:620:662 Event Data in Social Science
Fall 2011

Professor: Sengun Yeniyurt, Ph.D.
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Office Hours: Before and after class, or by appointment
Classroom: 1 Washington Park, 532
Time: T 1:00 – 3:50 PM
Course Web Page: blackboard.rutgers.edu

Required Text:
Blossfeld, Golsch, and Rohwer, 2007, Event history analysis with Stata, Publisher: Lawrence Erlbaum, USA. Paperback.

Stata 12 is required and can be purchased through the following link.
http://www.stata.com/order/new/edu/gradplans/gp-direct.html
You have several choices here. You can purchase Stata/IC 12 with a six month license for $65, a one year license for $98, or one with a perpetual license for $179. You can also get Small Stata, which is slightly cheaper. I would recommend that you purchase the perpetual license if you plan to continue doing event history analysis.

Overview:
This course is a doctoral level research seminar primarily focussing 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 even 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 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: 30%
Participation: 20%
Research Paper: 50%

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:

Sep 6 - Class #1 Introduction
- Event coding, Dummy variables, Interpretation, Basics of Event Data Modeling

Sep 13 - Class #2 DISCRETE TIME: models for single destinations.
Methods:
- BGR Chapters 1-2

Application:

Sep 20 - Class #3 DISCRETE TIME: models for multiple destinations.
Methods:

Application:

Sep 27 - Class #4 CONTINUOUS TIME: Descriptive methods and distribution tests.
Methods:
- BGR Chapters 3, 8
Application:

Oct. 4 - Class #5 CONTINUOUS TIME: Exponential and piecewise exponential.

Methods:
- BGR Chapters 4, 5

Application:

Oct. 11 - Class #6 CONTINUOUS TIME: Time-varying covariates.

Methods:
- BGR Chapter 6

Application:

Oct. 18 - Class #7 Parametric Models of Time Dependence

Methods:
- BGR, Chapter 7

Application:

**Oct. 25 - Class #8** Cox model.

**Methods:**
- BGR Chapter 9

**Application:**

**Nov. 1 - Class #9** Shared frailty, Repeated Events

**Application:**

**Nov. 8 - Class #10** Diffusion Models

**Application:**


**Nov. 15 - Class #11 Market Entry Models**

Application:


**Nov. 29 - Class #12 Problems of Model Specification**  
**Class #13 Event Study Models**

Method:

- BGR Chapter 10

Application:


**Dec. 6 & Dec. 13 - Paper Proposal Presentations**

**Dec. 20 – TERM PAPER SUBMISSION**