

Data analysis using Stata

Problem 2

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To do

1. Download *data_analysis_using_stata_m1_2016-2017_problem_2.zip* from http://marcsangnier.free.fr/stata_m1_2016-2017/data_analysis_using_stata_m1_2016-2017_problem_2.zip.
2. Construct a Stata data set that contains for each available firm and day:
 - Stock price.
 - Number of shares held by the French state.
3. Answer the following questions:
 - a) On which day(s) did the French state buy/sale stocks? Of which firm(s)?
 - b) What was the total value of the state's portfolio on January 30, 2014?

Guidelines

- Answers to questions must be given as comments in Stata do-files next to the relevant command(s).
- Programs must comply with the directories structure of the downloaded archive.
- All do-files must be named using the following structure:
stata_problem_2_yourname1[_yourname2]_...
- Send your do-files to marc.sangnier@univ-amu.fr in an zipped folder named "*stata_problem_2_yourname1[_yourname2].zip*". The object of the mail must be "*stata_problem_2_yourname1[_yourname2]*".