

Data analysis using Stata

Problem 3

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To do

1. Download *data_analysis_using_stata_m1_2016-2017_problem_3.zip* from http://marcsangnier.free.fr/stata_m1_2016-2017/data_analysis_using_stata_m1_2016-2017_problem_3.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.
 - Stock return (percentage change in price with respect to the previous day).
3. Give summary statistics about Air France (AIRF) and AREVA daily stocks' returns.
4. Draw the distributions of Air France and AREVA daily stocks' returns.
5. Answer the following questions:
 - a) Did Air France and AREVA stocks have positive returns over the period?
 - b) Did Air France and AREVA stocks have different returns over the period?
6. Draw the evolution of the value of the state's portfolio across time.

Guidelines

- Answers to questions must be given as comments in Stata do-files next to the relevant command(s).
- Graphics must be saved as *.png* and *.eps* files in the "Output" folder.
- Programs must comply with the directories structure of the downloaded archive.
- All do-files must be named using the following structure:
stata_problem_3_yourname1[_yourname2]_...
- Send your do-files to marc.sangnier@univ-amu.fr in a zipped folder named "*stata_problem_3_yourname1[_yourname2].zip*". The object of the mail must be "*stata_problem_3_yourname1[_yourname2]*".