Econometrics and STATA
In Cooperation with the GRADE Center GSEFM

**Objective**

The GRADE Center GSEFM opens its “Pre-semester Courses”, held by advanced PhD candidates, to all PhD candidates, registered at GRADE. These courses cover different topics.

**Description**

1. The linear regression model with multiple regressors
   - Ordinary Least Squares (OLS) estimation
   - Hypothesis testing
2. Elements of asymptotic modes of convergence
   - Random variables
3. Properties of the OLS estimator
   - Violations of OLS assumptions
   - Solution strategies
4. Panel Data (Fixed Effects, Random Effects)
5. Maximum Likelihood Estimation
6. Introduction to STATA
7. Models with Limited Dependent Variables
   - Binary dependent variables (Probit / Logit)
8. (Monte Carlo experiments in econometrics: Key ideas and numerical illustration)
9. (Generalized Least Squares estimation)

**Conditions**

Students are expected to have a basic undergraduate background in mathematics and/or statistics. Students lacking this background are recommended one of the following references:


**Further Literature**

Please check the workshop description for “Linear Algebra” for more information.

**Organizational Information**

<table>
<thead>
<tr>
<th>Language</th>
<th>English</th>
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<tbody>
<tr>
<td>Target group</td>
<td>Doctoral Candidates at all stages from all faculties</td>
</tr>
<tr>
<td>Date</td>
<td>Monday-Thursday, 8-11 October 2018, 9:00 – 15:00</td>
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<td>Registration</td>
<td>For registration click here</td>
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