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:

1. *Simon, C. P. and L. Blume (1994): Mathematics for Economists, Norton & Company.*
2. *Chiang, A.C. and K. Wainwright (2005): Fundamental Methods of Mathematical Economics, Mc Graw-Hill Irwin.*

Further Literature

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

Trainer

Li Wenhui
Goethe University, Frankfurt

- Research Assistant at Sustainable Architecture for Finance in Europe (SAFE)
- Research Interests:
  - Linear regression model
  - Binary choice model
  - Panel data

GRADE Center GSEFM

Organizational Information

Language	English
Target group	Doctoral Candidates at all stages from all faculties
Date	Monday-Thursday, 8-11 October 2018, 9:00 – 15:00
Registration	**For registration click here**