

Statistics with an Introduction to STATA

In Cooperation with the GRADE Center GSEFM

Trainer



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Research Interests:

- Empirical Banking
- Empirical Corporate Finance
- Econometrics

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. Basics of Probability
2. Distribution of random variables
 - Bernoulli and Poisson Distributions, Exponential and Normal Distribution
 - Transformations of normal random variables: Chi Square, t and F Distributions
3. Multivariate random variables
 - Multivariate normal distribution
 - Expectations, covariance and correlation
 - Conditional distributions
4. Modes of convergence, laws of large numbers, central limit theorems

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.



Organizational Information

Language	English
Target group	Doctoral candidates at all stages from all faculties
Date	Monday-Tuesday & Thursday-Friday, 1-2 & 4-5 October 2018, 9:00 – 15:00
Registration	For registration click here