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. Please check pp 54-58.

**Description**

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

**Conditions**

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


**Further Literature**

Please check the workshop description for “Real Analysis” for more information.

The workshop will take place on Campus Westend.

**Organizational Information**

<table>
<thead>
<tr>
<th>Language</th>
<th>English</th>
</tr>
</thead>
<tbody>
<tr>
<td>Target group</td>
<td>Doctoral candidates at all stages from all faculties</td>
</tr>
<tr>
<td>Date</td>
<td>Wednesday, Friday &amp; Wednesday-Thursday, 2 &amp; 4, 9-10 October 2019, 9:00 – 15:00</td>
</tr>
<tr>
<td>Registration</td>
<td>For registration click here</td>
</tr>
</tbody>
</table>