Econometrics and STATA

In Cooperation with the GRADE Center GSEFM

Trainer

Paul Reimers

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Paul Reimers is a doctoral candidate in Economics at the Graduate School of Economics, Finance, and Management (GSEFM), and a research assistant at the chair for Macroeconomics and Development. He holds a Bachelor's degree in Economics from the University of Freiburg and a Master's degree in Money and Finance from Goethe University.

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:

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 "Real Analysis" for more information.

The workshop will take place on Campus Westend.

Organizational Information

Language	English
Target group	Doctoral candidates at all stages from all faculties
Date	Wednesday,Friday & Wednesday-Thursday, 2 & 4, 9-10 October 2019, 9:00 – 15:00
Registration	**For registration click here**