

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

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.

Trainer



Nan Hu

GSEFM, Goethe University

Nan Hu is a doctoral candidate in Economics at the Graduate School of Economics, Finance, and Management (GSEFM). She has worked as a research project officer at the International Monetary Fund, building up policy tools to conduct forecasts using machine learning techniques.

Organizational Information

Language	English
Target group	Doctoral candidates at all stages from all faculties
Date	Friday, Monday-Tuesday, 27 September - 1 October 2019, 9:00 – 15:00
Registration	For registration click here