Linear Regression with 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 (Theory and Numerical Illustration in STATA)
   - Ordinary Least Squares (OLS) Estimation
   - Hypothesis Testing
   - Model Selection: Omitted and Irrelevant Variables

2. Elements of Asymptotic Modes of Convergence
   - Modes of Convergence
   - Laws of Large Numbers
   - Central Limit Theorems
   - Properties of the OLS Estimator

3. Monte Carlo Experiments in Econometrics: Key Ideas and Numerical Illustration in STATA

4. Heteroskedasticity and Serial Correlation (Theory and Numerical Illustration in STATA)
   - Detecting Heteroskedasticity and Serial Correlation
   - Robust Standard Errors
   - Generalized Least Squares Estimation

Conditions

Participants are expected to have a solid undergraduate background in mathematics. Those missing some of this background are expected to have worked through the following reference prior to the beginning of the course:


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>Tuesday-Friday, 12-15 October 2021, 10:00 – 12:00 &amp; 13:00 – 15:00</td>
</tr>
<tr>
<td>Registration</td>
<td>For registration click here</td>
</tr>
</tbody>
</table>