Linear Regression with STATA

In Cooperation with the GRADE Center GSEFM

Trainer

Simon Paetzold
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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:

> *Chiang, A.C. and K. Wainwright (2005): Fundamental Methods of Mathematical Economics, Mc Graw-Hill Irwin.*

The pre-semester courses, epidemiological situation permitting, will be held in in-person format.

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Organizational Information

Language / Format	English / On campus
Target group	Doctoral Candidates from all faculties
Date	Tuesday-Friday, 11-14 October 2022, 10:00 – 12:00 & 13:00 – 15:00
Registration	**For registration click here**