

Freie Universität Berlin
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Precourse - Quantitative Methods

Winter Semester 2013/2014

The precourse “Quantitative Methods” is designed to review basic mathematical and statistical knowledge and provide a basic introduction to specific tools and approaches of two tracks of empirical economics, time series econometrics and microeconometrics.

Students will get an introduction on the econometric software EViews which is used in the course “Ökonometrische Analyse”. We also provide the opportunity for students to get familiar with methods and concepts should they decide to enroll in the course “Applied Microeconometrics”. The software used is STATA.

Current versions of EViews and Stata are installed on the computers in the PC-Pool. More information about the software will be provided at the beginning of the course.

The five-day course takes place from **7 to 11 October 2013** as part of the orientation week. The time schedule is as follows:

Time	Location	Contents	Lecturer
Mon. 15-17	HS B Henry-Ford-Bau	Matrix algebra I	Wenjuan Chen
Tue. 16-18	HS B Henry-Ford-Bau	Matrix algebra II	Wenjuan Chen
Wed. 10-12	HS A Garystr. 55 (FB PolSoz, OEI) / PC Pool Garystr. 21	Review of Statistics / EViews	Wenjuan Chen
Thu. 12-15	HS A Ihnestr. 21 (FB PolSoz) / PC Pool Garystr. 21	Simple linear regression / EViews	Wenjuan Chen
Fri. 09-10.30	HS C Henry-Ford-Bau	The LRM I	Viktor Steiner
Fri. 11-12.30	HS C Henry-Ford-Bau	The LRM II	Viktor Steiner
Fri. 13-14:30	PC Pool Garystr. 21	STATA Session I	Davud Rostam-Afschar
Fri. 15-16:30	PC Pool Garystr. 21	STATA Session II	Davud Rostam-Afschar

Literature:

- Heij et al.(2004) “Econometric Methods with Applications in Business and Econometrics”, Oxford University Press, New York, *Chapter 1, 2, Appendix A*
- Verbeek, M. (2012) “A Guide to Modern Econometrics”, 4ed, Wiley (Focus on Applied Microeconometrics)