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Precourse - Quantitative Methods

Winter Semester 2014/2015

The precourse “Quantitative Methods” is designed to review basic mathematical and statistical knowledge and to provide an introduction to specific tools and approaches of econometrics.

Students will get an introduction on the econometric software EViews which is used in the course *Econometric Analysis*. We also offer students the possibility to get familiar with methods and software (STATA) used in the course *Applied Microeconometrics*.

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

The five-day course takes place from **6 to 10 October 2014** as part of the orientation week. The time schedule is as follows:

Time	Location	Contents	Lecturer
Mon. 15-17	HS 106	Matrix algebra I	Till Strohsal
Tue. 16-18	HS 106	Matrix algebra II	Till Strohsal
Wed. 10-12 / 15-17	HS 106 / PC Pool 1	Review of statistics / EViews	Till Strohsal
Thu. 12-15 / 15-17	HS 107 / PC Pool 1	Simple linear regression / EViews	Till Strohsal
Fri. 09-10.30	HS 106	The LRM I	Viktor Steiner
Fri. 11-12.30	HS 106	The LRM II	Viktor Steiner
Fri. 13-14:30	PC Pool 1	STATA session I	Sebastian Schmitz
Fri. 15-16:30	PC Pool 1	STATA session II	Sebastian Schmitz

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.