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# Precourse - Quantitative Methods

Winter Semester 2015/2016

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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*. A current version of EViews is installed on the computers in the PC-Pool. More information about the softwares will be provided at the beginning of the course.

The four-day course takes place from **5 to 8 October 2015** as part of the orientation week. The time schedule is as follows:

| Time               | Location                          | Contents                             |
|--------------------|-----------------------------------|--------------------------------------|
| Mon. 15-17         | HS 106                            | Matrix algebra I                     |
| Tue. 15-17         | HS 106                            | Matrix algebra II                    |
| Wed. 10-12 / 14-16 | HS 105 / PC Pool 1                | Review of statistics /<br>EViews     |
| Thu. 12-15 / 15-17 | HS C (Henry-Ford-Bau) / PC Pool 1 | Simple linear regression /<br>EViews |

## 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.