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Precourse - Quantitative Methods

Winter Semester 2017/2018

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 and R. An current version of EViews and R is installed on the computers in the PC-Pool. Besides, R is also a free software that can be downloaded for free and used at home. More information about the softwares will be provided at the beginning of the course.

The four-day course takes place from **October 10 to October 13** as part of the orientation week. The time schedule is as follows:

Time	Location	Contents
Tue. 12-15	HS 108	Matrix algebra I
Wed. 9-12	HS 108	Matrix algebra II
Wed. 14-16	PC Pool 1, 2	Computer Session I
Thu. 12-15	HS 108	Review of statistics
Fri. 12-14	PC Pool 1, 2	Computer Session II

Literature:

Schumway and Stoffer (2006): Time Series Analysis and Its Applications with R Examples, 2ed, Springer.

Heij et al. (2004): Econometric Methods with Applications in Business and Econometrics, Oxford University Press.

Verbeek, M. (2012): A Guide to Modern Econometrics, 4ed, Wiley.