

UNIVERSITY OF HOHENHEIM
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Data and Statistical Consulting
Core Facility Hohenheim (640)



UNIVERSITY OF
HOHENHEIM

INTRODUCTION TO QUANTITATIVE METHODS I

Description

The course is open for doctoral students and post docs with little or no exposure to econometrics during their master studies or who want to refresh their knowledge in basic econometrics. The course in particular provides the necessary background for the advanced courses within the doctoral study program.

The course provides an overview over important econometric models and methods from an introductory perspective. Starting point is the linear regression model. Further topics to be covered are: instrumental variable estimation, time series econometrics, tests for stationarity, panel data models and models for limited dependent variables.

The course will be based on:

Wooldridge, J. M. (2016): *Introductory Econometrics: A Modern Approach*, Cengage Learning, 6th edition.

Schedule

The course will take place on Fridays between 10:00 and 12:00 via Zoom. Tentatively scheduled dates are 28.10., 4.11., 18.11., 25.11., 09.12., and 13.1.

Prerequisites

Participants are expected to have knowledge in fundamentals of probability theory and mathematical statistics on the level of appendices B and C in Wooldridge's textbook. Moreover, participants are expected to have worked through the Chapter 2 of the textbook, which covers the simple linear regression model. The course will start with the material given in Chapter 3.

Basic knowledge of STATA is expected as practical examples will be solved using STATA.

Grading

The grade will be based on a term paper.

Application

Students interested in participating in the course can register via Ilias. If you have additional questions, please email them to karsten.schweikert@uni-hohenheim.de.