



**RUPRECHT-KARLS-UNIVERSITÄT HEIDELBERG**  
ALFRED-WEBER-INSTITUT FÜR  
WIRTSCHAFTSWISSENSCHAFTEN  
Professur für Empirische Wirtschaftsforschung  
Prof. Dr. Christian Conrad

Winter term 2021/22

**Preparatory Course Advanced Econometrics**

<b>Lecture</b>	Mon, 11.10.	9:00 am	12:00 am	Heuscheuer II, hybrid
	Tue, 12.10.	9:00 am	12:00 am	Heuscheuer II, hybrid
	Wed, 13.10.	9:00 am	12:00 am	Heuscheuer II, hybrid
<b>Tutorial</b>	Mon, 11.10	1:00 pm	3:00 pm	Heuscheuer II, hybrid
	Tue, 12.10.	1:00 pm	3:00 pm	Heuscheuer II, hybrid
	Wed, 13.10.	1:00 pm	3:00 pm	Heuscheuer II, hybrid

**Description:**

This course provides a review of basic concepts of probability theory, statistics and matrix algebra. These concepts are prerequisites for understanding the methods and models that are covered in the compulsory module Advanced Econometrics.

Participation in the preparatory course is voluntary. The preparatory course will be held in a **hybrid** format. We will fall back to an online format should the pandemic situation cross these plans. Details are available on the Moodle page of the course “Advanced Econometrics”.

To register for the preparatory course, please send an email to [emwi@awi.uni-heidelberg.de](mailto:emwi@awi.uni-heidelberg.de)

**Content:**

- 1 Review of Probability Theory
- 2 Review of Statistics
- 3 The Linear Regression Model with one Regressor
- 4 Matrix Algebra

**Course language:** English

**Exams:** none

***Literature:***

J. H. Stock and M. W. Watson, Introduction to Econometrics, Pearson