



RUPRECHT-KARLS-UNIVERSITÄT HEIDELBERG

ALFRED-WEBER-INSTITUT FÜR
WIRTSCHAFTSWISSENSCHAFTEN

Professur für Empirische Wirtschaftsforschung
Prof. Dr. Christian Conrad

Winter term 2019/20

Preparatory Course Advanced Econometrics

Lecture	Mon, 30.09.	9:00 am	12:00 am	Hörsaal 1, Neue Universität
	Tue, 01.10.	9:00 am	12:00 am	Hörsaal 1, Neue Universität
	Wed, 02.10.	9:00 am	12:00 am	Hörsaal 1, Neue Universität
Tutorial	Mon, 30.09	1:00 pm	3:00 pm	Hörsaal 1, Neue Universität
	Tue, 01.10.	1:00 pm	3:00 pm	Hörsaal 1, Neue Universität
	Wed, 02.10.	1:00 pm	3:00 pm	Hörsaal 1, Neue Universität

Description:

This course provides a review of basic concepts of probability theory and statistics as well as matrix algebra. These concepts are prerequisites for understanding the methods and models that will be discussed in the compulsory module Econometrics. Participation is voluntary.

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, 2014.