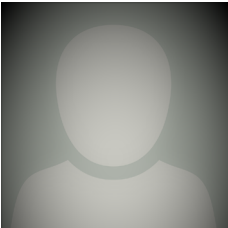


Linear Regression and Introduction to STATA

In cooperation with the GRADE Center GSEFM

Trainer



Ludovica De Paola

Description

1. Introduction to STATA
2. The Linear Regression Model with Multiple Regressors (Theory and Numerical Illustration in STATA)
 - Ordinary Least Squares (OLS) Estimation
 - Hypothesis Testing
 - Model Selection: Omitted and Irrelevant Variables
3. Elements of Asymptotic Modes of Convergence
 - Modes of Convergence
 - Laws of Large Numbers
 - Central Limit Theorems
 - Properties of the OLS Estimator
4. Monte Carlo Experiments in Econometrics: Key Ideas and Numerical Illustration in STATA
5. Heteroskedasticity and Serial Correlation (Theory and Numerical Illustration in STATA)
 - Detecting Heteroskedasticity and Serial Correlation
 - Robust Standard Errors
 - Generalized Least Squares Estimation

Conditions

Participants are expected to have a solid undergraduate background in mathematics as is relevant for studies in economics, finance, accounting and marketing. Those missing some of this background are expected to have worked through the following reference prior to the beginning of the course:

CHIANG, A.C. AND K. WAINWRIGHT (2005): FUNDAMENTAL METHODS OF MATHEMATICAL ECONOMICS, McGRAW-HILL IRWIN.

Organizational Information

Language / Format	English / On campus
Target group	Doctoral Candidates at all stages from all faculties
Date	Monday-Thursday, 5-8 October 2026, 9:00 – 13:30
Registration	For registration click here