EAST ASIA TRAINING & CONSULTANCY PTE Ltd
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Econometrics for non-econometricians

3 - day Professional Development Workshop

This is an introductory 3-day EViews course. This course focuses on the basic econometric theory using computer application software, Eviews. This course will cover most of the traditional econometrics technique starting from the simple and the multiple regression models to the simultaneous equation system estimation. This course assumes that students have enough background knowledge of statistical theory and matrix algebra. The purpose of this course is to provide working knowledge of econometrics for non-econometrics students or professionals.

Objective

The objective is to get you familiar with the basic functions of EViews and run regressions and data modeling.

Who Should Attend

The course is aimed at Economic Researchers, Model Builders; Financial Modellers, Arbitrage Traders; Quantitative Investment Analysts, Traffic Modellers, Energy Load Forecasters, University Instructors, Statisticians, Budget Analysts, Financial Analysts, Market Researchers, Currency & Interest Rates Strategists and Policy Planners & Researchers.

Registration

The number of participants is restricted. Please register early to guarantee your place. Please email your completed registration form to us to reserve your seat. If you need assistance in locating hotel accommodation in the area, please contact us at eviews@eastasiatc.com.sg.

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This is a ”hands-on” workshop and attendees are required to bring their own laptops with the latest EViews installed in them.

Course Outline (subject to minor changes)

Day One

- The Classical Multiple Regression Model
- Inference and Prediction
- Functional Form and Specification

Case Studies- Discuss Applications of the above topics using given data sets or your own data sets.

Day Two

- Large Sample Theory of Regression Estimates
- Nonlinear Regression Models
- Heteroskedasticity: Generalized Least Squares Estimation

Case Studies- Discuss Applications of the above topics using given data sets or your own data sets.

Day Three

- Autocorrelation
- Models for Panel Data
- System of Regression Equations
- Regression with Lagged Variables

Case Studies- Discuss Applications of the above topics using given data sets or your own data sets.

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