Econometrics Short Course

This course will revise the statistical concepts relevant to regression analysis. It will then introduce Ordinary Least Squares regression and discuss how and why it is used. Violations of the assumptions required for OLS and their implications will also be covered. Inference in multiple regression is the last topic in basic regression. The course then covers regression with qualitative variables (including Linear Probability models, logits and probits). The final day is devoted to specification and data issues in regression analysis.

**Prerequisites:** Course participants should be familiar with Stata and with basic statistical tools.

**Dates:** 29 January to 2 February 2018

**Course Fees:** The cost of the course is R 8 500.00. **Partial scholarships** are available to bona fide students and academics.

**Course Instructor:** Dr Andrew Kerr, DataFirst

**Deadlines:** Closing date for applications is 30 November 2017.


Background on the organisations presenting the courses.

**SALDRU** (The Southern Africa Labour and Development Research Unit) is the premier research unit analysing poverty and inequality in South Africa. SALDRU managed the first nationally representative survey run in South Africa in 1993 and is currently managing the National Income Dynamics Study.

**DataFirst** is South Africa’s premier data service, disseminating over 300 studies to researchers throughout the world. It has run workshops on data curation and data quality for many African national statistics agencies.

The **School of Economics** at UCT is the top-rated Economics Department in Africa, with a particularly strong record in applied work through research units like SALDRU.