

GY428 - Applied Quantitative Analysis

General Information

This part of the course is specifically designed for the students from the Geography and Environment Department. It consists of 3 Lectures and 9 computer classes. Students will therefore follow MY452 for the first 7 weeks taught by Dr. David Hendry. For the final 3 weeks Dr Ben Groom takes over. Emphasis will be placed on the practical use of empirical tools in use in the field. This applied focus will be complemented by the investigation of assumptions and proofs that can improve the understanding of empirical results. A number of relevant applications making use of computers will be presented and, in doing so, we will make use of interesting and topical data sets. To this end, nine class seminars of one hour each will be provided. During the seminars the students will gain understanding of the software STATA and of the tools of analysis, the estimators, that have been taught in the lectures.

Staff

• Course Managers:

Ben Groom (BG) (Geog. & Env.: G&E), lecturer Weeks 9-11,

David Hendry (DH) (Methodology Department: MY), lecturer Weeks 1-8.

(Week 6 is reading week)

• Class Teachers:

Shaikh Eskender (SE) (G&E): Weeks 2-8, plus David Hendry from the Methodology Department

Steve Gibbons (SG) (G&E) and Shaikh Eskender (SE): Weeks 9-11.

Preliminary Reading

1. A hard copy of the coursepack for GY428/MY452 (first seven weeks) is available for purchase through the LSE e-shop, at the printing price of £12.50. It can be found at the e-shop site (<http://eshop.lse.ac.uk/>), under Product catalogue / Methodology. You will also be able to download the coursepack file below and on the MY452 Moodle page, free of charge. The GY428 course pack will be available in hard copy and on Moodle later in the term.
2. The main textbook for weeks 1 - 7 is:
 - Alan Agresti and Barbara Finlay (2009), *Statistical Methods for the Social Sciences* (4th Edition). Prentice Hall.
3. The main text for weeks 8 - 10 is:
 - Stock and Watson *Introduction to Econometrics 3rd Edition Pearson International* (SW hereafter). We will follow the course hand-out and this book very closely during the course. We are going to refer to SW for notation, examples and tables in this course pack.
 - We will also refer to Angrist J and Pischke J.S. (2009) *Mostly Harmless Econometrics*, Princeton;

Other useful books for general coverage are: i) Wooldridge J (2006) *Introduction to Econometrics a modern approach*; ii) Verbeek A *Guide 3rd edition published by Wiley*. iii) *Mastering Metrics: the path from cause to effect*. Josh Angrist and Jorn Steffen Pischke. Princeton Press 2014.

Lectures and Seminars

In weeks 1-8 Lectures take place on Friday between 10 and 12 in the Old Theatre (OT)

Week 6 is reading week

In weeks 9-11 Lectures take place on Friday between 10 and 12 in the Kingsway Building, G.01.

Seminars take place in room TW2.4.01 between 12.00 and 1300 and between 13.00 and 14.00.