alpha hat metrics

Introduction to Eviews

This one day course gives delegates a hands-on approach to using the Eviews package, used in universities and organisations.

Who is the course for?	Eviews is a popular econometrics package widely used in universities and in organisations. This course will appeal to those who are interested in econometric modelling.
Prerequisite	1. Delegates should have taken a course in basic statistics at some point (see notes below); 2. Familiarity with Windows is assumed – saving, opening files; creating folders.
Dates	See website for dates 0930:16:30
Venue	Wood Green in north London; nearest tube is Wood Green station on the Piccadilly line, 20 mins from Kings Cross. Parking is available free of charge. Details provided at the time of booking.
Materials	The course is based on the course text provided on the day. Refreshments and a buffet lunch are included in the fee.
Numbers	The number of delegates is capped at 10, and there is at least one trainer. This is enough for each delegate to receive individual help throughout the day.
PC equipment	Delegates bring their own laptops with Eviews version 6 or 7 loaded
Fee	320 GBP per delegate 190 GBP for full-time students

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Course details

This is a one day course on how to run two popular models using Eviews. By the end of the course, delegates will have an understanding of regression and volatility models.

This is an applied course, and the emphasis is on understanding concepts, how to construct models, and interpret output. Economic and financial data sets are used. The course assumes delegates have previously taken a course in statistics, and possibly econometrics. (It doesn't matter if you are rusty.)

Prerequisites

Know the concepts of: variable, descriptive statistics, correlation, expectation of a variable, estimator and estimate, idea of hypothesis testing, CLT.

Course content

Data handling and plots

- Importing data from Excel
- Basic plots
- Exporting output to Word
- Creating new variables

Basic Regression for cross-sectional data

- *Idea of the simple linear regression model*
- Regression in Eviews, and interpreting output
- Understanding the P-value
- Common functional forms

Multiple regression for cross-sectional data

- *Interpreting coefficients*
- *OLS and assumptions of CLRM*
- Testing overall significance
- Testing linear restrictions
- Diagnostic tests
- Stepwise modelling strategy

Volatility models

- *ARCH models*
- Basic ARCH models
- Extensions to ARCH
- Forecasting volatility

Item in italics denotes conceptual material. Everything else is hands-on.

Course dates and bookings

http://www.ahmetrics.com/courses/Eviewscourses.htm