

KSE

Kyiv
School of
Economics

Quantitative methods

Ass.Prof. Andriy Stavytskyy

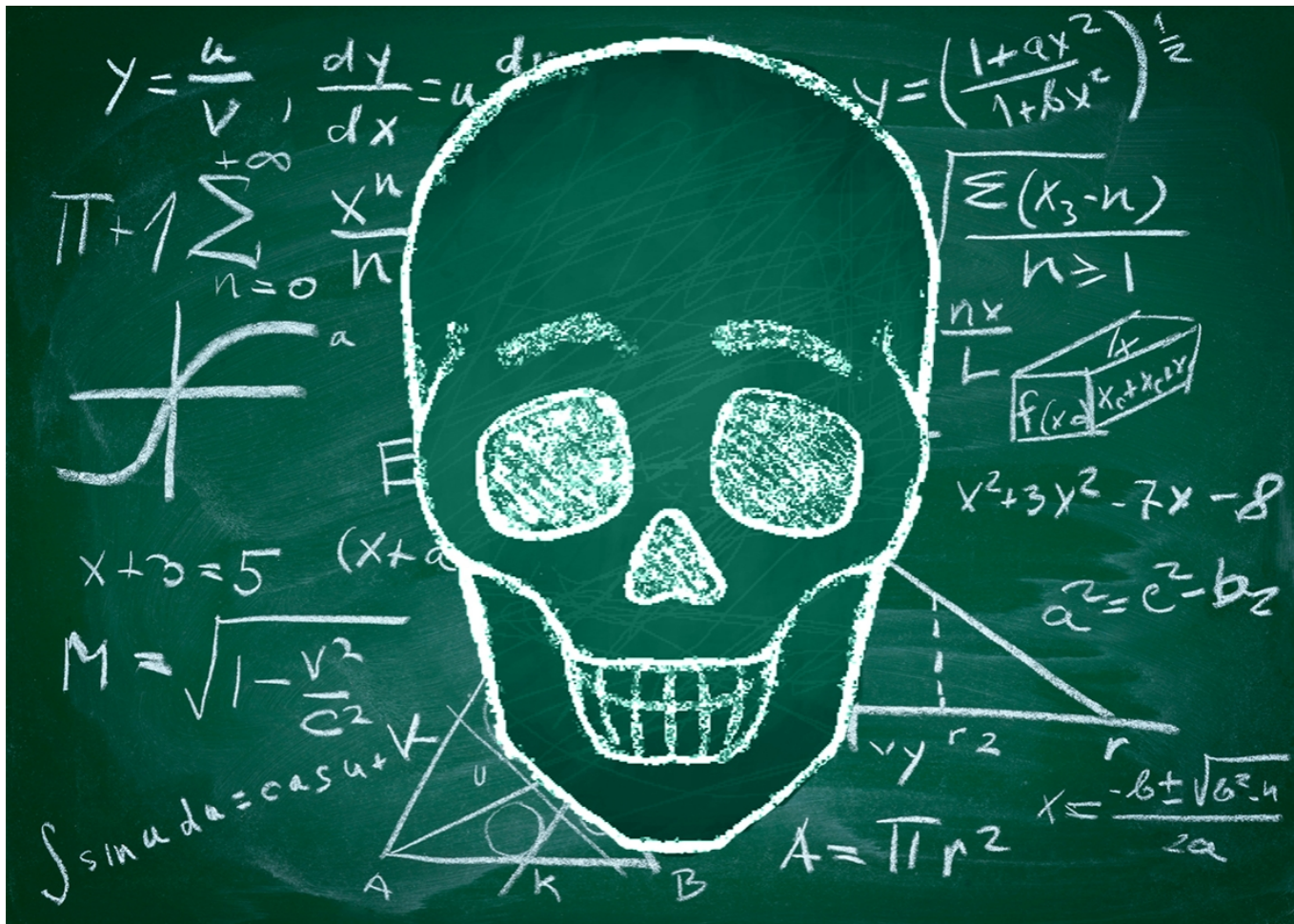
Andriy Stavytskyy

- Associate Professor of Economic Cybernetics Department at Taras Shevchenko National University of Kyiv
- Visiting Professor at Vilnius University
- Tutor at Edinburgh Business School
- National Higher Reform Education Expert

Description

- This course is an investigation into statistic, econometric methods and techniques.
- It is particularly useful for persons intending to undertake empirical analysis in their real-life projects.

Mathematics???



Learning outcomes

- Practical skills of quantitative measurement of the relationship between economic indicators;
- mastering the methods of construction and evaluation of econometric models;
- application of criteria for testing hypotheses about the quality of economic indicators and forms of their interrelation;
- theoretical knowledge in mathematical modelling of economic processes and phenomena;
- application the results of econometric analysis to forecast and make economic decisions

Quantitative methods

- Combinatorics
- Theory of probabilities
- Statistics
- Hypothesis testing
- Econometrics
- Forecasting

Agenda

- Theory of probabilities.
- Statistical distributions. Expected value, variance, standard deviation, correlation. Decisions under uncertainty.
- Statistical methods. Samples. Numerical characteristics of samples.
- Hypothesis testing.
- Econometrics, methods, applications. Regression estimation, adequacy testing, economical analysis. Multiple regressions. Statistical hypothesis and their economical application.
- Non-linear models. Correct estimation of regressions, their analysis. Dummy variables. Different approaches for trend estimation. Trend curves in practice. Smoothing methods.

Grading Policy

- Attendance and participation – 10%
- Homework – 10%
- Midterm exam – 20%
- Project – 20%
- Final exam – 40%

- Electronic journal

Attendance Policy

- It is expected that students will be actively participate in class discussions and pass successfully all required assignments as well as exams.
- Please, be present at no less than 3/4 of classes (person participating in less amount of classes cannot pass final exam). Otherwise, the student automatically gets an F grade.
- Please, do not delay to classes. The noise from your entrance during in class activity will disturb your colleagues.
- Please, do not use cellular phones during class time. Your call during in class activity can disturb other participants. You will have time-breaks between classes for calls.
- Please, prepare to in class activity and discussing before classes.

Zero tolerance to

- cheating,
- plagiarism

Two types of presentation

- Impressive
 - Motivation
 - Entertainment
 - Sales
- Study-aimed
 - Information
 - Notes

Software

- MS Excel 2016
- EViews 10 or 9

Contacts

- Web: www.andriystav.cc.ua
- Email: a.stavytskyy@gmail.com
- Facebook: <https://www.facebook.com/a.stavytskyy>

Questions?