

Regression Shrinkage Methods

Structure: Introductory meeting on Thursday (8/3/2018) at 3.30pm to 5.00pm in P043, L7, 3-5. Details of the course will be discussed and a short lecture will be given during the introductory meeting. The seminar will be held in English. The seminar presentations will be at the end of April/beginning of May.

Description: "Big Data" methods have become increasingly important in data analysis. The students should be enabled to understand basic concepts in regression shrinkage and to utilize recent results for their own applied work. The seminar gives an introduction in regression shrinkage methods. Both econometric theory and (economic) applications will be included in the course. The target audience are Master students.

Details of the course will be discussed and a short lecture will be given during the introductory meeting on Thursday (8.3. 15.30-17.00, P043, L7, 3-5). The seminar will be held in English.

Grading: Seminar paper (approx. 10 pages without figures and tables) and presentation (approx. 20 minutes) and participation in the discussions during the seminar (5 ECTS points). Grading: seminar paper (50%), presentation (50%).

Prerequisites: E601-603 or equivalent

Course website: <http://www.farbmacher.de/mannheim/rsm/lecture.html>