

Intro to Data Analysis 2

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Data Analysis 2 – **MS Business Analytics**: Regression Analysis

2023

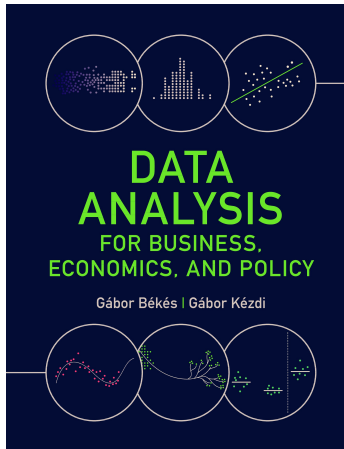
This course

- ▶ This course introduces uncovering patterns of associations with regression analysis.
- ▶ Modelling with cross-sectional data where the dependent variable is continuous or binary and basic time-series analysis.

Data Analysis 2: patterns - topics

1. Simple regression (non-parametric, OLS)
2. Complicated patterns and messy data (transformations, functional forms, measurement errors)
3. Generalizing results of a regression
4. Multiple linear regression (using more x s)
5. Probability models (binary dependent variables)
6. Regression with time series data

We will use the textbook by Gábor Békés and Gábor Kézdi



- ▶ Cambridge University Press, 2021
- ▶ gabors-data-analysis.com/
 - ▶ Download all data and code: gabors-data-analysis.com/data-and-code/
 - ▶ Errata page: check, report if find typos or errors: gabors-data-analysis.com/errata/
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Data Analysis 2 and coding

- ▶ There will be four seminars in this course to focus on selected case studies and code with Teaching Assistant Costanza De Acutis (De-Acutis_Costanza@phd.ceu.edu)
- ▶ In the seminars, we will mainly look at the concepts and the big picture
- ▶ DA2 and Coding 1 are complementary
- ▶ You will cover some case study codes in coding class
- ▶ No set office time, but email to arrange one if you have (big or small) questions
- ▶ Also make use of lecture time and breaks in between lectures to ask questions

Grading

Assessment:

- ▶ Start-of-the-class quizzes (10%)
 - ▶ Past lecture material like in DA1
 - ▶ Five quizzes - the best four are considered, 2.5 points max. each
- ▶ Two short assignments, alone or in pairs (15%): due on Nov. 25 and Dec. 6
- ▶ One term project (25%): due on Dec. 16
- ▶ An open book exam (50%): online on Dec. 11
 - ▶ Textbook chapters 7-12
 - ▶ All sections including some Under the Hood (see study guide on Moodle)
 - ▶ 90 minutes, short questions, like end of chapters and the quiz questions
 - ▶ A mock exam will be provided to practice