MODULE SEVEN: COMMON MODELS USING PYTHON (Practical labs only)

M&S RESEARCH HUB

Part One
Data processing & linear regression

- Starting functions for Data Processing and Analysis
- Ordinary Least Squares Regression
- Diagnostics and Tests for Best Linear Unbiased Estimator (BLUE)
- Weighted Least Squares
- Python functions for performing regressions with formulas
- Quantile Regression

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Part Two *Cross-section & panel*

- Discrete Choice Models: Logit, Probit, and Negative Binomial
- Panel Data Models: Linear Mixed Effects

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Part Three
Uni. and Multivariate Time series

- Tests for stationarity
- Autocorrelation and Partial Autocorrelation functions
- SARIMAX and VAR models

Part Four
Advanced "open" part

Other advanced methods, which trainees may wish to learn with max. duration of 3 hours