



Subject: Statistical computing

SYLLABUS

Topic 1. SAS

- 1.1. Introduction to SAS
- 1.2. Data manipulation techniques
- 1.3. Data visualization techniques
- 1.4. Basic statistical procedures

Topic 2. STATA

- 2.1. Introduction to STATA
- 2.2. Data manipulation techniques
- 2.3. Data visualization techniques
- 2.4. Basic statistical procedures

Topic 3. MATLAB

- 3.1. Introduction to MATLAB
- 3.2. Data manipulation techniques
- 3.3. Data visualization techniques
- 3.4. Basic statistical procedures

Topic 4. Access real data

- 4.1. Compustat/CRSP
- 4.2. Worldscope

References:

1. Lora D. Delwiche, Susan J. Slaughter, The Little SAS Book: A Primer, Fifth Edition, SAS Institute, 2012.
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2. Hamilton, L.C., Statistics with Stata: Version 12, Eight Edition, Cengage, 2013.
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3. Martinez, Wendy L. 2011. "Computational Statistics in MATLAB®." Wiley Interdisciplinary Reviews: Computational Statistics 3 (1). John Wiley & Sons, Inc.: 69-74. doi:10.1002/wics.138.
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4. SAS® Certification Prep Guide: Base Programming for SAS® 9, Third Edition, 2011.
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5. Baum, F. C., An Introduction to Modern Econometrics Using Stata, Stata Press, 2006.
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6. Martinez, Wendy L, and Angel R. Martinez. Computational Statistics Handbook with MATLAB. Boca Raton, FL: Chapman & Hall/CRC, 2008.
7. www.sas.com