

1st year course
winter term 2008/09

Introduction to Quantitative Methods (IQM)

**Helmut Strasser (Wirtschaftsuniversität Wien) &
Klaus Pötzelberger (Wirtschaftsuniversität Wien)**

Email: helmut.strasser@wu-wien.ac.at or Klaus.Poetzelberger@wu-wien.ac.at

Website: <http://strasserweb.net/wiki>

Course Description:

The course reviews the basic mathematical and statistical knowledge that is expected to be already known from previous studies.

The following topics will be covered:

- Part 1: Mathematics (Linear algebra, Analysis, Optimization (linear programming))
- Part 2: Statistics and Basic Econometrics (Random Variables and Probability Theory (conditional probabilities and expectations, normal distribution), Principles of Statistical Inference)

Time Schedule - October 2007

| | | |
|-----------------|--------------------|---|
| Wed, | Oct 01, | 13.00-17.00, HS II |
| Thu, | Oct 02, | 13.00-17.00, HS II |
| Fri, | Oct 03, | 13.00-17.00, HS II (if needed) |
| Mon, | Oct 06, | 13.00-17.00, HS II |
| Tue, | Oct 07, | 13.00-17.00, HS II |
| Wed, | Oct 08, | 13.00-17.00, HS II |
| Thu, | Oct 09, | 13.00-17.00, SZ VI |
| Fri, | Oct 10 | 13.00-17.00, HS II (if needed) |
| Mon, | Oct 13 | 13.00-17.00, HS II |
| Tue, | Oct 14 | 13.00-17.00, HS II |

Tutorials:

Wed, Oct 22, 11.00-12.30 in SZ VI

Location:

Institute for Advanced Studies, Vienna
1060, Stumpergasse 56
HS II...old building ground floor
SRS...old building 1st floor room 123
SZ VI... new building 6th floor

Examination:

Part 1: Mo, 20.10.2008 14:00-17:00 H. 4.37 (A)
at Wirtschaftsuniversität Wien, UZA 1 (main building)

Part 2: Do, 23.10.2008 08:30-11:30 H. 0.2 (B/C)
at Wirtschaftsuniversität Wien, UZA 1 (main building)

Course Material:

Please see Helmut Strasser's [Course Website](#)

Course Registration:

This course is only for PhD in Finance students (positive admission at University of Vienna or WU-Wien for the PhD in Finance studies is a precondition). The electronically course registration has to be done either at University of Vienna or WU-Wien from Sep 15-19, 2008. Additionally you have to sign in via email office@vgsf.ac.at because of limited space availability. You will get a confirmation email.

This course is "prüfungsimmanent" [course with continuous assessment of students' performance are courses which are not or not exclusively graded of the basis of one examination at the end of the course]. You have to attend every unit.