

1. How to Install R?

2. Basic Operators

- Creating variables
- $+ - * / ^$
- Delete all variables in memory

3. Matrix Algebra

- Creating vectors
- Inner product
- Outer product
- Combine vectors
- Create a matrix
- Inverse of a matrix

4. Generate data from a distribution (taking uniform, normal, t, Chi-square distribution as examples)

5. Example (OLS)

- Use R build-in function `lm()`
- Calculate OLS coefficients by ourselves

6. R Resources (Useful Links)

7. Exercises

- Exercise 1:

Verify the results of the example (suicide and unemployment) discussed in the class (5 models at page 57 in the slides).

- Exercise 2:

Generate a sample of 2000 from the following distributions and plot their histograms. Compare the 1%, 5%, and 10% critical values of these generated distributions with those in statistical tables.

- (1) A central chi-squared (1) distribution
- (2) A non-central chi-squared (1) distribution
- (3) Student t(1) distribution
- (4) Student t(5) distribution