**Econ 550a. Econometrics I**

- **Day / time:** Monday/Wednesday, 10:30-11:50  
- **Course Type:** Graduate  
- **Course term:** Fall  
- **Instructor(s):** Donald Andrews  
- **Location:** WATSON A30

This course is designed to cover the mathematical and statistical material required for entry into Econometrics II. Syllabus: Introduction to measure theoretic probability; random variables, distributions and densities; expectations and conditional expectations; families of distributions and transformations; multivariate normal distribution; notion of statistical inference; the methods of estimation and optimality; decision theoretic approach; hypothesis testing; introduction to asymptotic theory; law of large numbers and central limit theorem; asymptotics for maximum likelihood estimation. Note: Students who have preparation equivalent to that of economics Ph.D. students will be admitted with permission of the instructor.

- **Semester offered:** Fall

**Source URL:** [https://economics.yale.edu/graduate/courses/econ-550a-econometrics-i](https://economics.yale.edu/graduate/courses/econ-550a-econometrics-i)