Econ 550a. Econometrics I

**Day / time:** Monday/Wednesday, 1:00-2:20  
**Course Type:** Graduate  
**Course term:** Fall  
**Year:** 2018  
**Instructor(s):** Donald Andrews  
**Location:** Rm. B30 WATSON, 60 SACHEM St.

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

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