Econ 550a. Econometrics I

**Day / time:** Monday/Wednesday, 10:30-11:50  
**Course Type:** Graduate  
**Course term:** Fall  
**Year:** 2019  
**Instructor(s):** Donald Andrews  
**Location:** RTBA

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/courses/econ-550a-econometrics-i](https://economics.yale.edu/courses/econ-550a-econometrics-i)