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

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