

KECD 2220 - Graduate Econometrics 1 : Statistics & Probabilites

Type d'enseignement : Lecture and tutorials

Semester : Autumn 2017-2018

Number of hours: 48

Language of tuition : English

Pre-requisite

aucun

Course Description

This course serves as an introduction to statistical inference and econometrics at the graduate level. First, basic concepts in probability theory (i.e., random variables, their distributions, and their moments) are reviewed. Next, we move to statistical inference. Methods for point and interval estimation (least-squares, maximum likelihood, and method of moments) are introduced and criteria for evaluating their performance (bias, efficiency, consistency, and various risk measures) are discussed. Procedures to perform hypothesis testing (t-test, F-test, Wald, Likelihood ratio, and Lagrange multiplier) are also developed. Finally, estimation and testing in the linear regression model is studied in detail.

Teachers

Pierre-Henri BONO, LIEPP Sciences Po, Department of Economics

Required reading

Statistical Inference by G.C. Casella and R.L. Berger (2008)