

Statistical Analysis of Econometric Models: An Introduction

Week 1

1. Formalization of some probability concepts
2. Random Variables
3. Probability Density Function
4. Distribution Function
5. Mathematical Expectation
6. Some Special Mathematical Expectations

Reading:

HC (4th Edition) Sections 1.1 to 1.10
WG (1997 Edition) Sections 3.1 to 3.3
Goldberger (1991 edition) Chapters 1 - 3

Week 2

1. Some key probability models
2. Formalizing multivariate distributions
3. Conditional and marginal distributions
4. Stochastic independence
5. Multivariate Gaussian distribution

Reading:

HC Sections 1.8, 2.1, 2.2, 2.4, 3.1 to 3.5
WG Sections 3.4 to 3.10
Goldberger: Chapters 4 - 6