Statistical Analysis of Econometric Models: An Introduction

Week 3

1. Some key probability models
2. Conditional and marginal distributions (some examples)
3. Stochastic independence
4. Distribution of a function of a random variable (univariate)
5. Multivariate Gaussian distribution

<u>Reading</u>:

HC (4th Edition) Sections 2.1, 2.2 and 2.4, 3.1 (pages 90-92), 3.2 (pages 99-101), 3.3 (pages 103-105), 3.4
WG (1997 Edition) Sections 3.4, 3.5, 3.6, 3.7, 3.8, 3.9 (only 3.9.1 and 3.9.2) and 3.10 (3.10.1 to 3.10.2)
Goldberger: Chapter 7