Resources for Self-Learning Statistics (Work in Progress!)

December 10, 2018

• Probability Theory

- Elementary
 - Penn courses: STAT 101, STAT 111, ESE 301
- Intermediate
 - Penn courses: STAT 430Textbooks: Sheldon Ross
- Advanced
 - Penn courses: MATH 546/648 / STAT 930
 - Textbooks: Rick Durrett (https://services.math.duke.edu/~rtd/PTE/PTE4_1.pdf)

• General Statistical Inference

- Elementary
 - Penn courses: STAT 102, STAT 112, ECON 103, ESE 302
- Intermediate
 - Penn courses: STAT 431, STAT 432, STAT 442
- Advanced
 - Penn courses: STAT 515, STAT 516, STAT 970, STAT 915, STAT 961

• Cross-Sectional Inference and Causal Inference

- Elementary
 - ECON 104, STAT 476, STAT 474
- o Intermediate
 - Penn courses: STAT 490, ECON 222
- Advanced
 - Penn courses: STAT 520, STAT 521, ECON 705

• Time-Series Inference and Stochastic Processes

- o Intermediate
 - Penn courses: STAT 435, STAT 433, ECON 104
- Advanced
 - Penn courses: ECON 706, STAT 910, MATH 547/649 / STAT 931

• Statistical Learning and Data Mining

- Elementary
 - Penn courses: STAT 470, STAT 405, STAT 422
- o Intermediate
 - Penn courses: STAT 471, ECON 224, CIS 545
- Advanced
 - Penn courses: CIS 419, CIS 520