Studies in Statistics for Economists (212.503 - 001)
Spring 2023

Course:

Lectures:	Thursday, 09:30-12:15 (Classroom: TBA)
TA Sessions:	TBA

Instructor: Myung Hwan Seo

Office:	16.644
Email:	myunghseo@snu.ac.kr
Office Hours:	Thursday 14:30–15:30 or by appointment

Teaching Assistant: TBA

Office:	
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Office Hours:	

Course Description: This course gives an introduction to probability and statistics to prepare graduate students for graduate econometrics and related courses. The emphasis of the course is to understand the basic principles of statistical inferential theory. Topics covered include probability and expectations, basic estimation principles such as the maximum likelihood and method of moments, hypothesis testing, interval estimation, and elementary asymptotic theory for independent and dependent variables. The bootstrap inference is also covered. Lecture slides will be available on the course page and useful references are given below.

References

[1] *Probability and Statistics for Economists.* Bruce Hansen. Princeton University Press./

[2] *Statistical Inference*, George Casella and Roger L. Berger, Second Edition. Duxbury Press. ISBN-10: 0534243126. ISBN-13: 978-0534243128.

Homework, Quizzes, and Exams: Homework will be assigned regularly and no late homework will be accepted. There may be occasional (possibly unannounced) quizzes, during the semester. Missed quizzes may not be made up. The final exam will be cumulative, but with an emphasis on the material covered since the mid-term.

Grading:

Class Participation, Homework, and Quizzes	10%
Mid-term Exam (9:30-12:00 on 4/20)	40%
Final Exam (9:30-12:30 on 6/8)	50%
Total	100%

The exams will be in-class examination.

Calculator: No calculator is allowed on exams and quizzes.