

Statistics and Prediction

Wuhan University

Spring, 2020

Instructors: Xiaoxiao Hu and Daehyun Kim
Duration: February 19 - April 29 (Week 1 - 11)

Class Room: C366
Class Hours: Wednesday 8:50 - 11:25

Course Description

This course differs from the conventional “statistics and prediction” course. We will discuss various topics concerning decision making under uncertainty. Topics include, but not limit to

- Observational Learning
- Sampling-based Reasoning
- Rational Inattention

Basic knowledge of game theory is required. A brief review of game theory will be provided if needed.

Course Materials

- Book: Spiegler, Ran. *Bounded Rationality and Industrial Organization*. Oxford University Press, 2011. Part II.

Assessments

The grade will count the assessments using the following proportions:

- Assignments: 40 %
 - 4 assignments in total, 10% each.
- Final Project: 60 %
 - a short paper with no more than 10 pages
 - based on any topic discussed in class
 - more detailed guidelines to be provided later