

Course-Code

Statistics II	
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Academic Year

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Semester

2007/08	1	2
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Group/s

Professor

Office

Telephone

04	Montserrat Farell	B3-154	581-2932
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PROGRAM

OBJECTIVES OF THE COURSE

Learning the basic concepts of statistical inference, focusing on its application to economic models.

CONTENTS

- I. Introduction to Statistical Inference
- II. Sample Distributions: theoretical and experimental
- III. Estimation
- IV. Hypothesis Testing
- V. Variance Analysis
- VI. Correlation Analysis

REFERENCES

Canavos, George C. *Probabilidad y Estadística: Aplicaciones y Métodos*, McGrawHill.
Newbold, Paul. *Statistics for Business and Economics*, Fourth edition, Prentice Hall.
Kmenta, J., *Elements of Econometrics*, Second Edition. MacMillan.

COMPLEMENTARY MATERIALS

<http://pareto.uab.es/statistics> by Professor Xavier Vila

CLASS WEB PAGE:

<http://pareto.uab.es/mfarell/statistics>

EXAM RULES AND EVALUATIONS:

The course will require to learn how to use the statistical software package GRET. Many of the theoretical statistical facts will be illustrated empirically by simulation. The students will be evaluated on this capacity also.

- 1) Passing the course in June: there will be an official exam (12/6 at 17:30), also there will be homework assignments and a final project (to present during the weeks of “Docencia Tutorizada”). The final grade will be the $\text{Max}[\text{exam grade}, (1-\alpha)\text{exam grade} + \alpha * (\text{average homeworks} + \text{final project grades})]$. The α percentatge can be from 0.1 to 0.25, we will discuss it in the first day of class. The exam will contain questions on the practical and simulation assignments.
- 2) Passing the course in September: grade on the exam (08/09 at 17:30). The exam will contain questions on the practical and simulation assignments.

OFFICE HOURS: (second semester) Wednesday 3 to 5.