

Syllabus

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Course: Statistics

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PROGRAM

- 1) Probability Theory
- 2) Random Variables
- 3) Parametric Distributions
- 4) Multiple Random Variables
- 5) Normal and Related Distributions
- 6) Sampling
- 7) Law of Large Numbers
- 8) Maximum Likelihood Estimation
- 9) Method of Moments
- 10) Hypothesis Testing
- 11) Confidence Intervals

BIBLIOGRAPHY

We will closely follow the textbook “Probability and Statistics for Economists”, by Bruce Hansen. You may also want to use Casella G. and Berger R. (2002) Statistical Inference as an alternative reference.

GRADING

40% Problem sets
60% Final Exam

The final grade in statistics will compose 20% of the final grade in Econometrics I

PROFESSOR - EMAILS

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