

Academic Year: (2023 / 2024)

Review date: 18-04-2023

Department assigned to the subject: Economics Department, Statistics Department

Coordinating teacher: NOGALES MARTIN, FRANCISCO JAVIER

Type: Compulsory ECTS Credits : 6.0

Year : 1 Semester : 1

REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Basic Statistics and Mathematics

OBJECTIVES

1. Capacity for modeling problems derived from data with many variables.
2. Apply basic probabilistic models.
3. Obtain point estimators for some relevant parameters and estimate the corresponding confidence intervals.
4. Manage sampling and asymptotic distributions.
5. Perform statistical inference and understand the key concepts in hypothesis testing.
6. Handle statistical software: R

DESCRIPTION OF CONTENTS: PROGRAMME

1. A review of probability and random variables
2. Multivariate random variables
3. Sampling Distributions
4. Estimation
5. Hypothesis tests

ASSESSMENT SYSTEM

Midterm exam (including a practical part) 50%, final exam (including a practical part) 50%, with a minimum grade of 5 points over 10 in each exam.

% end-of-term-examination:	50
% of continuous assessment (assignments, laboratory, practicals...):	50

BASIC BIBLIOGRAPHY

- G. Casella and R.L. Berger Statistical Inference, Duxbury, 2002

ADDITIONAL BIBLIOGRAPHY

- James H. Stapleton Models for Probability and Statistical Inference, Wiley, 2008
- James H. Stock, Mark W. Watson Introduction to econometrics, Pearson, 2014

