

Collegio Carlo Alberto



Master in Economics and Allievi Program

Introductory Statistics

September 2011

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Class Times:	TBA

Exam

The written exam will last two hours and will be held in the fourth week of September. Its exact date and time will be decided during the first week of the course.

Textbooks

- Mood, Graybill, Boes “Introduction to the Theory of Statistics” 3rd Edition.
- Woolbridge “Introductory Econometrics: A Modern Approach” 4th Edition.

Program

I. Introduction to Probability Tools

- Elements of set theory
- Definition of Probability
- Conditional Probability
- Random Variables and Vectors of Random Variables
- Moments and Correlation
- Useful Distributions

II. Inference

- Sampling
- Point Estimation
- Interval Estimation
- Tests of Hypotheses

III. Regression

- The Simple Regression Model
- Relationship with Correlation
- Multiple Regression: Estimation
- Multiple Regression: Inference
- Multiple Regression: Further Issues