

EC770 Statistics

Fall 2002
TR 9:00-10:30
Carney 2

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Office Hours: TR10:30-12:00 and by appointment

This course is designed for first-year Economics PhD students. Its primary objective is to prepare students for further coursework in econometrics and economic theory. While basic probability theory and statistical methodology are obviously requisite for econometric study, many results and tools from probability theory are also important in (micro)economic theory. No prior background in probability and statistics is required, but basic algebra and calculus is assumed.

Required texts

The following two texts are available at the Bookstore:

Casella, George and Roger Berger. *Statistical Inference*. Belmont, CA: Duxbury Press, 1990.
Ramanathan, Ramu. *Statistical Methods in Econometrics*. Boston: Academic Press, 1993.

Only Ramanathan is required; Casella and Berger is recommended. Some topics are best covered in one book, while others are best covered in the other. Both texts however cover most all necessary material. You may want to start out using both texts and gradually focus on whichever book you best understand. Both are good reference books to have.

Requirements and Grading

There will be 4-6 problem sets that will not be graded; late assignments will not be accepted. While it is recommended that you work together in groups and learn from each other, it is necessary that you attempt each problem yourself and turn in individual answers; group solutions are unacceptable. The Boston College policy on academic integrity is outlined at the following web site: http://www.bc.edu/bc_org/avp/enmgt/stserv/acd/univ.html#integrity

There will be one midterm (to be scheduled at a later date) and one final exam, tentatively scheduled for **Tuesday, December 16 at 9:00am**.

Course grades will be determined on the following basis: midterm (40%), and final (60%).