

COURSE DETAIL

PROBABILITY AND STATISTICS FOR ECONOMICS AND ECONOMETRICS

Country

United Kingdom - England

Host Institution

London School of Economics

Program(s)

Summer at London School of Economics

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Statistics Economics

UCEAP Course Number

126

UCEAP Course Suffix

S

UCEAP Official Title

PROBABILITY AND STATISTICS FOR ECONOMICS AND ECONOMETRICS

UCEAP Transcript Title

PROBABLT&STAT/ECON

UCEAP Quarter Units

5.50

UCEAP Semester Units

3.70

Course Description

The course discusses probability, distribution theory, and statistical inference. It covers mathematical statistics as important discrete and continuous probability distributions (such as the Binomial, Poisson, Uniform, Exponential, and Normal distributions) and investigates properties of these distributions, including use of the moment generating function. The course discusses point estimation techniques including method of moments, maximum likelihood, and least squares estimation. Statistical hypothesis testing and confidence interval construction follow, along with non-parametric and goodness-of-fit tests and contingency tables. A treatment of linear regression models, featuring the interpretation of computer-generated regression output and implications for prediction are also covered.

Language(s) of Instruction

English

Host Institution Course Number

ME117

Host Institution Course Title

PROBABILITY AND STATISTICS FOR ECONOMICS AND ECONOMETRICS

Host Institution Campus**Host Institution Faculty****Host Institution Degree****Host Institution Department**

Statistics

[Print](#)