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
PROBABLTY&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 Course Details
https://www.lse.ac.uk/study-at-lse/summer-schools/Summer-School/Courses/Session...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics

Course Last Reviewed
2025-2026

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