

Prerequisites Prof. Francesco Menoncin

- Matematica
 - analisi matematica (dominio, limiti, derivate, integrali, rappresentazione grafica)
 - algebra lineare
 - ottimizzazione (almeno statica con vincoli di uguaglianza e disuguaglianza)
 - equazioni differenziali (e alle differenze)

- Matematica finanziaria
 - leggi di capitalizzazione e sconto
 - tassi di interesse (a pronti e a termine)
 - rendite

- Statistica
 - valori attesi e valori attesi condizionati
 - varianze e covarianze
 - funzioni di probabilità, densità, ripartizione

Prerequisites to ECONOMETRICS - Lecturer: Giovanni Urga Statistical Background, Matrix Algebra and Introductory Econometrics

1. Probability

- a. Random variables and probability distributions
- b. The normal probability distribution and related distributions

2. Classical statistical inference

- a. Estimators and properties of estimators
- b. Sampling distributions for samples from a normal population
- c. Interval estimation
- d. Testing of hypotheses
- e. Confidence interval procedures and tests of hypotheses

3. Matrix algebra

4. Introductory econometrics.

REFERENCES

Amemiya, T. (1994), INTRODUCTION TO STATISTICS AND ECONOMETRICS, Harvard University Press, Cambridge, MA and London, U.K.

Goldberger, A.S. (1991), A COURSE IN ECONOMETRICS, Harvard University Press, Cambridge, MA and London, U.K.

Grimmett, G.R., Stirzaker, D.R. (1982), PROBABILITY AND RANDOM PROCESSES, Clarendon Press.

Hogg, R. and A. Craig (1978), INTRODUCTION TO MATHEMATICAL STATISTICS, 4th Edition, New York: Wiley

Judge, G.G., Hill, R.C., Griffiths, W.E., Lutkepohl, H. and T.C. Lee (1988), INTRODUCTION TO THEORY AND PRACTICE OF ECONOMETRICS, Second Edition, Wiley.

Mood, A.F., Graybill, F. and D. Boes (1974), INTRODUCTION TO THE THEORY OF STATISTICS, 3rd Edition, New York: McGraw Hill.