ECON 504: Advanced Economic Statistics

Date: Fall 2008
Time: MWF 10:30 am – 11:45 am
Location: Baker Hall 271

Instructor: Dr. John A. Dobelman
dobelman@stat.rice.edu
Duncan Hall 2098: 713 348 5681
Office Hours: By appointment. Wednesday 1-3 p.m.

Teaching Assistant (TA):
Ms. Burcu Cigerli
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Baker Hall 237: 713 348 2304
Office Hours: By appointment

Course Website: www.stat.rice.edu/~dobelman (see courses)

Course Description:
This course is designed to provide an overview of advanced mathematical statistics for economics. Background in a calculus-based statistics course is assumed. Topics include random variables, distributions, transformations, moment generating functions, common families of distributions, independence, sampling distributions, the basics of estimation theory, hypothesis testing and Bayesian inference.

Course Content: Chapters 1 – 12 of text and possible special topics. Topics/chapters include


**Grading:** 35% assignments, 30% midterm examination, 30% final examination, and 5% course participation. Late policy: 20% penalty for HW turned in by next class; no credit for later than this. The instructor will not be able to print out emailed homework. You might be able to negotiate with the TA.

**Attendance:**
Students are expected to attend class. If a student misses a class, then he or she is responsible for keeping up with the course material and finding out if any exams, quizzes, or homeworks have been assigned or scheduled.

**Rice Honor Code:**
All examinations are conducted under pledged conditions. Homework is also to be pledged. It may be worked on with other class members but each student must submit their own work for credit. You should indicate with whom you worked when applicable. Note that the use of prior years’ and other solutions to text exercises is considered UNAUTHORIZED AID and is not permitted under the Rice Honor code, and infractions shall be reported.

**Disabilities:**
Any student with a documented disability needing academic adjustments or accommodations is requested to speak with me during the first two weeks of class. All discussions will remain confidential. Students with disabilities should also contact Disability Support Services in the Ley Student Center. Further information is available at [http://dss.rice.edu](http://dss.rice.edu).