

Advanced Economics(I)

Fall 2011

Instructor: Dr. LI Muyi

Office: Economic Building, Rm B405

Office hours: Wednesday 9:00-12:00 a.m.

Email address: limuyi@xmu.edu.cn

Course Webpage: ihome.ust.hk/~liuzhi/pg.html

Course description: This is a postgraduate course of Probability and Statistics for Pgs of School of Economics. The content includes Probability Theory and basic Statistical Inference:

Probability Theory:

Set theory

Random variable and distribution

Independence

Convergences

Martingales

Statistical Inference:

Sampling theory

Estimation: MLE, LSE and GMM

Hypothesis and testing: UMP and LR

Assessment: We will have five assignments, midterm exam and final exam.

They are weighted as follows:

Assignments : 20% ; Midterm: 20% ; Final: 60%

Course material: The lecture notes and homework questions can be downloaded from the course website.

Textbook: Lecture notes on 《Probability and Statistics Theory》 for Economists by Prof. Yongmiao Hong, 2011.

References:

1. 《Statistical Inference》, 2nd edn., Cassela and Berger, 2004
2. 《数理统计教程》, 陈希孺, 倪国熙, 上海科学技术出版社 1988.
3. 《Mathematical Statistics》, 2nd edn., Jun Shao, 2003.