



GJELDER FOR STUDIEÅRET 2014/2015

DRE 7008 Advanced Statistics

Studium

Finance; Economics

Kursansvarlig

Genaro Sucarrat

Institutt

Institutt for samfunnsøkonomi

Semester

Se studieplan for aktuelt studium

Studiepoeng

6

Undervisningsspråk

Engelsk

Innledning

Læringsmål

Forkunnskaper

Obligatorisk litteratur

Bøker:

Hayashi, Fumio. 2000. Econometrics. Princeton University Press

Jacod, Jean and Philip Protter. 2003. Probability essentials. 2nd ed. Springer

Artikler:

During the course there may be hand-outs and other material on additional topics relevant for the course and the examination

Anbefalt litteratur

Bøker:

Davidson, James. 2000. Econometric theory. Blackwell

Davidson, Russell, James G. MacKinnon. 1993. Estimation and inference in econometrics. Oxford University Press

Davidson, Russell, James G. MacKinnon. 2004. Econometric theory and methods. Oxford University Press

Davison, A.C. 2003. Statistical models. Cambridge University Press

Gallant, Ronald A. 1997. An introduction to econometric theory : measure-theoretic probability and statistics with applications to economics. Princeton University Press

Greene, William H. 2012. Econometric analysis. 7th ed. Pearson

Grimmett, Geoffrey R. and David R. Stirzaker. 2001. One thousand exercises in probability. Oxford University Press

Grimmett, Geoffrey R. and David R. Stirzaker. 2001. Probability and random processes. 3rd ed. Oxford University Press

Emneoversikt

Dataverktøy

Lærepromess og tidsbruk

Eksamen

Eksamenskode(r)

Hjelpemidler til eksamen

Kontinuasjon

Tilleggsinformasjon