



GJELDER FOR STUDIEÅRET 2015/2016

## 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**