Johns Hopkins University

Part-Time Graduate Program for Applied Economics

440.605.81 Statistics

Fall 2011

Instructor: Michael Lettau
Class Schedule: September 7 – December 14


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I. Course Overview

This course covers the statistical theory behind empirical procedures commonly used in economic research. It is intended to provide the theoretical background for subsequent graduate courses in econometrics.

II. Course Textbook


III. Course Requirements

Interim Exam 1 (20%) posted October 5, due October 12
Interim Exam 2 (20%) posted November 9, due November 16
Final Exam (30%) posted December 7, due December 14
Problem Sets (22%)

Participation (8%)

Problem sets are due at the end of each unit, although they will be accepted up to one week late without penalty. Students may work in groups, and the group may submit a single answer file for which each member of the group will receive credit.

IV. Tentative Schedule

Unit 1: Descriptive Statistics

Readings: Chapters 1-3
Unit 2: Probability Theory and Discrete Probability Distributions
Readings: Chapters 4-5

Unit 3: Continuous Probability Distributions
Readings: Chapter 6

Unit 4: Sampling and Sampling Distributions
Readings: Chapter 7

Interim Exam 1: posted October 5, due October 12

Unit 5: Interval Estimation and Hypothesis Testing
Readings: Chapters 8-9

Unit 6: Bivariate Probability Distributions
Readings: Chapter 10

Unit 7: Bivariate Probability Distributions (continued)
Readings: Chapter 11

Unit 8: Independence, Goodness-of-Fit Test
Readings: Chapter 12

Interim Exam 2: posted November 9, due November 16

Unit 9: Conditional Distributions, Analysis of Variance
Readings: Chapters 13

Unit 10: Simple Linear Regression
Readings: Chapters 14

Unit 11: Complex Sampling Schemes
Readings: Chapter 22 (available on web site for textbook)

Final Exam: posted December 7, due December 14

V. JHU Ethics Statement

Cheating is wrong. Cheating hurts our community by undermining academic integrity, creating mistrust, and fostering unfair competition. The university will punish cheaters with failure on an assignment,
failure in a course, permanent transcript notation, suspension, and/or expulsion. Violations can include cheating on exams, plagiarism, reuse of assignments without permission, improper use of the Internet and electronic devices, unauthorized collaboration, alteration of graded assignments, forgery and falsification, lying, facilitating academic dishonesty, and unfair competition. Ignorance of these rules is not an excuse. For more information, see the Ethics Board web site.