



STATISTICS I - 2018/2019 - 1st SEMESTER
DEGREES: ECONOMICS, MANAGEMENT
INSTRUCTOR: NUNO M. BRITES
EMAIL: nbrites@iseg.ulisboa.pt
OFFICE: ROOM 102, QUELHAS-4
OFFICE-HOURS: TUESDAY, 12.00-13.00
(please, send email previously)

MODULE DESCRIPTOR

Module Aims

The module Statistics I is designed to provide basic knowledge on Probability and will equip the students with the skills needed to successfully tackle many statistical problems in the fields of economics and management. Emphasis is placed on the notion of random variables as a way of describing phenomena influenced by chance as well as on the tools and techniques for interpreting the essential pattern implicit in them.

Syllabus Plan

1. Probability
2. Random Variables
3. Multivariate Random Variables
4. Expected value of a random variable and parameters
5. Expected values of functions of random variables
6. Special random variables

Indicative Learning Resources (additional resources will be given during classes)

Main

[1] Blitzstein, J. K. and Hwang J. (2015). Introduction to Probability. CRC Press. ISBN: 9781466575592.

[2] Grimmett, G. and Stirzaker, D. (2001). One Thousand Exercises in Probability. Oxford University Press. ISBN: 0198572212.

[3] Miller I. and Miller, M. (2013): John E. Freund's Mathematical Statistics with applications, 8th Edition, Pearson.

Secondary

[4] Hogg, R.V. and Tanis, E.A. (2001): Probability and Statistical Inference, 6th Edition, Prentice - Hall.

[5] Newbold, P.; Carlson, W. and Thorne, B. (2013): Statistics for Business and Economics, 8th Edition, Pearson.

ISEG, 01-09-2018
Nuno M. Brites
Course Responsible