Probability/Statistics

ECTS : 4

Volume horaire : 36

Description du contenu de l'enseignement :

Chapter 1 : We mostly review the concepts covered in the stat I course (UE 07). Chapter 2 : Sampling.

- Sampling, sample mean, sample variance.
- Convergence in probability and in distribution
- Law of large numbers
- Central limit theorem

Chapter 3 : Estimation

- Parametric estimation
- Bias, variance and mean squared error
- Moment method estimation
- Maximum likelihood estimation
- Confidence intervals

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Université Paris Dauphine - PSL - Place du Maréchal de Lattre de Tassigny - 75775 PARIS Cedex 16