ECO 1011 H1F

Mathematics and Statistics
for PhD and MA Doctoral Stream Students

Department of Economics, University of Toronto

Fall 2010

Instructor: Prof. Martin Burda *(1ˢᵗ part of the course, August 23 – 31)*
Office: Economics Department, room 234
Contact: martin.burda@utoronto.ca; phone 416-978-4479

Instructor: Prof. Shouyong Shi *(2ⁿᵈ part of the course, September 1 – 10)*
Office: Economics Department, room 268
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TA: Elton Dusha
Office: Economics Department, room 72
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Lectures: Every working day 10:00 am – 4:00 pm, WO 35
Tutorials: Every working day 4:00 pm – 5:00 pm, WO 35

Course Description

The course provides an intensive introduction to rigorous mathematical and statistical analysis at the graduate level. Topics include probability theory, statistical estimation, hypothesis testing, regression, static optimization in vector spaces, and optimization of dynamic systems. Statistical software will be used in class assignments. All PhD and MA students in the doctoral stream are expected to take the course.

Course Materials

Course materials consist of lecture notes that will be presented during the class time. There is no textbook prescribed for the course.

Evaluation

The final grade is based on the following:

Task	Weight	Due date
Term Test 1	50 %	August 31, 2010
Term Test 2	50 %	September 10, 2010