

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
ECON207	Mathematical Statistics I	3	4	0	0	4	5
Prerequisites							
Admission Requirements							
Language of Instruction	French						
Course Type	Compulsory						
Course Level	Bachelor Degree						
Objective	Introduction to probability theory						
Content	Counting techniques, conditional probability, univariate and multivariate continuous and discrete random variables, functions of random variables, expected value and variance, Tchebychev Inequality, Law of Large Numbers, Central Limit Theorem						
References	Schay, G. (2007), Introduction to probability with statistical application. Fouratié J. ve Laslier, J.F. (1987), Probabilités et statistiques.						

Theory Topics

Week	Weekly Contents
1	Introduction: probability, subjective and objective probability concepts
2	Experiments and events and counting techniques
3	Probability of events: subsets, partitions and population
4	Conditional probability and Bayes Theorem
5	Univariate discrete and continuous random variables
6	Mid-term
7	Bivariate discrete random variables
8	Bivariate continuous random variables
9	Marginal and conditional distributions and independence
10	Fonctions of discrete random variables
11	Fonctions of continuous random variables
12	Expected value and variance
13	Expected value and variance of functions of random variables
14	Tchebychev Inequality, Law of Large Numbers and the Central Limit Theorem