

DOMANDE ORALE ADVANCED STATISTC

1. Sample Statistic
2. Random Sample - Observed Sample
3. Binomial - Bernoulli Distribution
4. Sampling Distribution of sample mean/variance
5. Likelihood function of poisson
6. Maximum likelihood estimate - properties
7. Fisher information (score/observed function)
8. Sufficient Statistics
9. Estimator Properties
10. Hypothesis testing (schema 4 situazioni)
11. Power Function (with graph)
12. Neyman Pearson Lemma
13. P-value
14. OLS estimator
15. Proprietà algebrica degli stimatori (slide 56)
16. Decomposition of the deviance (con passaggi)
17. OLS estimator of beta
18. Gauss – Markov
19. Statistical properties of estimator
20. t-test and f-test (come si distribuiscono)
21. Proxy and instrumental variable
22. VIF → Varianza dello stimatore di $\hat{\beta}$
23. Chow Test
24. Durbin – Watson
25. GLS
26. Endogeneità e esogeneità
27. CAPM