

Domande Advanced Statistic for Finance

1. Sample statistic
2. Random sample, observed sample
3. Binomial, Bernoulli distribution
4. Sampling distribution of sample mean/variance
5. Likelihood function of Poisson distribution
6. Maximum likelihood estimate properties
7. Fisher information, score function, observed information
8. Sufficient statistics
9. Estimator properties
10. Hypothesis testing (disegno con distribuzioni condizionate H_0 e H_1 e area degli errori di primo e secondo tipo)
11. Power function
12. Neyman Pearson lemma
13. P-value
14. OLS estimator of beta
15. Proprietà algebriche dell'OLS
16. Dimostrazione decomposition of deviance
17. Gauss Markov theorem
18. T-test and F-test
19. Proxy and instrumental variables
20. VIF
21. Chow test
22. Durbin Watson test
23. GLS
24. Endogeneità ed esogeneità
25. CAPM