27/11-06

Reading List for Econ 4130 autumn 2006 – for Rice ed. 2

(Updated)

Rice chap. 2

2.1 Review of discrete distributions. Read all.
2.2 Read all.
2.3 Read all.
2.4 Read all.

Rice chap. 3

3.1 Read all.
3.2 Read all.
3.3 Skip example E and paragraph before. Otherwise read the rest.
3.4 Skip example C. Otherwise read the rest.
3.5.1 Read all.
3.5.2 Skip examples B and D. Otherwise read the rest.
3.6.1 Skip example B and the preceding paragraph starting with "Let us next …".
3.6.2 Read proposition A and example C.
3.7 Can be skipped.

Rice chap. 4

4.1 Introduction. Read all.
4.1.1 Skip example A. Otherwise read the rest.
4.1.2 Read theorem A and example A. Skip the rest. Read also example E in Rice ed. 3
4.2 Read all. Read also example D in Rice ed. 3.
4.3 Read all. Read also example C and E in Rice ed. 3.
4.4 Read all.
4.5 Read all until and including example G. Skip the rest.
4.6 Skip example A and C. Otherwise read the rest.

Rice chap. 5

Read all in conjunction with "Lecture notes to Rice chap.5"

Rice chap. 8

Read all of "Lecture note to Rice chapter 8"

Sections in the book:

8.1 Read all.
8.2 Read all.
8.3 Read all.
8.4 Skip example D.
8.5 Skip example D.

8.5.1 Skip example A.
8.5.2 Skip the "proofs" of Lemma A and Theorem B.
8.5.3 Skip examples C and D.
8.6 Skip example A and the proof of Theorem A.
8.6.1, 8.7, 8.7.1, 8.7.2 can be skipped.
8.8 Read all.

Rice chap. 9

9.1 Read all.
9.2 Read all.
9.3 can be skipped.
9.4 Read all.
9.5 can be skipped.
9.6 Read what is relevant for Pearson's chi-square test, i.e., from the start until "The likelihood ratio is therefore" on p. 342. Then on p. 342, read from "Under Ω, the cell probabilities…." until and including the sentence " Pearson's statistic and the likelihood ratio are asymptotically equivalent under H_0." [**Addition:** This means that χ^2 is asymptotically chi-square distributed with m-k-1 degrees of freedom.]. Read also example C, but calculate Pearson's χ^2 instead of $-2\ln\Lambda$ as in the book. It is also a good idea to read section 8.5.1 again.

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9.7, 9.8, 9.9 can be skipped.
9.10 Read all.
9.11 Read all.

Rice chap. 10 - chap. 15 can be skipped.