

Statistics – MSF – Syllabus

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Course Information

This course focuses on the application of data analytic, statistics tools in business decisions. The main topic of the course is regression analysis. Students will learn how to use regression to analyze a variety of complex real world problems. Numerous empirical examples from finance, marketing, economics, politics, sports, etc are used to illustrate applications of the material covered. Emphasis will be placed on analysis of actual datasets. Topics covered include: (i) simple linear regression; (ii) multiple regression; (iii) prediction; (iv) residual diagnostics and time series forecasting.

Course Website

<http://faculty.mcombs.utexas.edu/carlos.carvalho/teaching/>

Texts/Notes

All lecture notes and course materials will be available in the class website. Case studies are available in the copy center.

Some students find having a supplemental text useful for studying. I recommend the following as optional textbooks: **“Statistics for Business”** by Stine and Foster and **“OpenIntro Statistics”** (online, free book! Just goggle it.). In addition, I suggest the reading of **“Naked Statistics”** by Charles Wheelan. It is a great way to complement your understanding of statistics.

Evaluation

Homework (10%)

Midterm (35%)

Final (55%)

Midterm amnesty policy (mulligan!): if your grade in the final exam is greater than your grade in the midterm, I will only use the final in computing your grade for the class.

Homework

You will receive homework assignments throughout the semester. Although you can discuss the homework problems among yourselves, every student is required to hand in a set of solutions that she/he has prepared alone.

Request for Regrade

Clerical errors will be corrected without hassle. Other regrade requests must be submitted in writing within one week (7 days) of the exam's return. Keep in mind that the entire exam will be subject to regrading.

Office Hours

M-W 12:30-2:00pm.

Contact Information

I am happy to meet with anyone that wants to schedule an appointment. The best way to contact me is through email.

Class Handouts

You are responsible for bringing the relevant section of the lecture notes to every lecture. All course materials are available on the web.