[FMB 500E]: Statistical Analysis for Finance

[MGT 503 EB]: Management Statistical Analysis

Professor Byung Chun Kim
(bckim@business.kaist.ac.kr)
Business School
KAIST

Syllabus

Lecturer: Kim Byung Chun :X-3699
T.A.: Ms. Jae sun Yun   :X-3697
Lecture Hour: Mon,Wed 13:00~14:20
Office Hour: Mon ~ Fri 14:00~17:00
Software: Excel, JMP, SAS
Evaluation: Homework & Quiz: 15%, Midterm:35%,
          Final: 50%
Midterm Exam: March 23(Mon) 19:00~ 22:00
Final Exam: May 18(Mon) 19:00 ~ 22:00
You can bring your notebook in the exam.

Text Book: Business Statistics: Communicating with Numbers, Jaggia & Kelly, 2013, McGraw - Hill

Reference: Statistics For Business and Economics, David R. Anderson, Dennis J. Sweeney & Thomas A. Williams, 11th Ed., 2011, South-Western

Schedule

week	contents	Software
1	Data and Statistics, Descriptive Statistics, Graphical Presentation	EXCEL, JMP
2	Descriptive Statistics II: Numerical Methods. Introduction to Probability	EXCEL, JMP
3	Discrete Probability Distributions, Random Variables	EXCEL, JMP
4	Continuous Probability Distributions, Random Variables	EXCEL, JMP
5	Sampling and Sampling Distributions	EXCEL, JMP
6	Point & Interval Estimation	EXCEL, JMP
7	Hypothesis Testing	EXCEL, JMP
8	Midterm Exam.: March 23(Mon) 19:00~	

Schedule

week	contents	Software
9	Point & Interval Estimation, Hypothesis Testing	EXCEL, JMP
10	Hypothesis Testing	EXCEL, JMP
11	Statistical Inference about Means with Two Populations	EXCEL, JMP
12	Inferences about Two Population Variance, Goodness of Fit Test, ANOVA	EXCEL, JMP
13	Simple Regression	EXCEL, JMP
14	Simple regression, Multiple Regression	EXCEL, JMP, SAS
15	Multiple Regression Analysis: Model Building	EXCEL, JMP, SAS
16	Final Examination: May 18 (Mon) 19:00~	Final Exam