

The University of Chicago Booth School of Business

Chicago XP Statistics, Syllabus, Fall 2017

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Course Description

This course assumes no prior knowledge of statistics. We cover

1. Introduction to Statistics, Summaries, Regression, and Trees
2. Probability
3. Confidence Intervals and Hypothesis Tests
4. Simple Linear Regression
5. Multiple Regression
6. Topics in Applied Regression

Course Materials

The lecture notes will be available on the web.

We just go through the slides together.

Relevant material in Stine and Foster will be indicated on the web.

Software

We will use Excel and R.

Excel is ubiquitous and does some simple things fairly easily.

Doing simple things is fairly easy in R, but it is a very powerful package. It can be confusing and some folks may not want to spend much time on R which is fine. Most statisticians use R. In the business world, SAS and R are the most popular packages for high-end statistics (I think, don't quote me on that). R is free. In "data science", R and Python are the most important tools.

We will learn the R and excel we need as we go along.

Grades

Final score is $\max(\text{final}, .25*\text{homework} + .15*\text{midterm} + .6*\text{final})$.

That is, I take whichever is largest of the two.

The final scores are sorted and then grade cutoffs are picked subject to the GSB gpa constraint.

Midterm is Friday, November 3, 2:30-4:30.

The homework will be due Saturdays.

Andreas will let you know how he wants you to turn it in.

You will want to have a calculator for the midterm and the exam.

You may have one hand-written cheat sheet for the midterm and final.

You will not be tested on excel or any other software (you will need excel and R for the homework).

Old quizzes and exams will be on the webpage.

Support for students with documented disabilities

If you require any accommodations for this course, as soon as possible please provide your instructor with a copy of your Accommodation Determination Letter (provided to you by the Student Disability Services office) so that you may discuss with him/her how your accommodations may be implemented in this course. The University of Chicago is committed

to ensuring the full participation of all students in its programs. If you have a documented disability (or think you may have a disability) and, as a result, need a reasonable accommodation to participate in class, complete course requirements, or benefit from the University's programs or services, you are encouraged to contact Student Disability Services as soon as possible. To receive reasonable accommodation, you must be appropriately registered with Student Disability Services. Please contact the office at 773-702- 6000/TTY 773-795-1186 or disabilities@uchicago.edu, or visit the website at disabilities.uchicago.edu. Student Disability Services is located at 5501 S. Ellis Avenue.