Advanced Statistics,  MA 692     Summer 2015

Class meets Mondays and Wednesdays 2:40–4:40pm in Room CH 458

Instructor:  Dr. Nandor Simanyi
Office: 490B Campbell Hall, ph. 934-2154
Office hours: Mondays and Wednesdays, 5:00-6:00 pm, or by appointment
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Text: Regularly distributed class notes written by Dr. Nikolai Chernov

Grading policy:

<table>
<thead>
<tr>
<th>Component</th>
<th>Percentage</th>
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<tbody>
<tr>
<td>Homework</td>
<td>30%</td>
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<tr>
<td>Midterm Exam, late June or early July</td>
<td>30%</td>
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<tr>
<td>Final Exam</td>
<td>40%</td>
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Homework: Problems will be assigned weekly on Wednesdays, unless announced otherwise. Homework will be due the next Wednesday after assignment. Corrected and graded homework will be returned in the next class meeting. One (the lowest) homework score will be dropped. You can use any software (including MATLAB) for doing homework problems.

All tests in this course are open-notes. You may use a calculator, and you will actually need one.

General goals:

The course will aim at fundamental principles of statistics and logic behind it. Its purpose is not a detailed coverage of standard statistical routines and procedures. The purpose will be to present a "big picture" and place standard methods into a proper context, to show their advantages and limitations. We will also learn how to adjust and modify existing methods to suit somewhat unusual applications and how to design and develop new statistical methods for very unusual applications.

Prerequisites:

The most important will be a good knowledge of probability. The first probability course, MA 485/585 (or its equivalent) is a must. Students who took Advanced Probability, MA 587/687, should be well prepared. Having taken statistics MA 486/586 will be useful, too, but not absolutely necessary.

Tentative content:

Point estimation, unbiased estimators, variance and mean squared error, covariance matrix and scatter ellipsoid, Fisher information matrix, Cramer-Rao inequality, efficiency, maximum likelihood estimates, consistency and other asymptotic properties (such as normality and efficiency of the MLE), sufficient statistics, factorization criterion, general theory of hypothesis testing, Neymann-Pearson lemma, likelihood ratio tests, testing...
normality hypothesis, deviation from normality, robust estimators, Bayesian statistics, resampling plans (bootstrap, jackknife).

Welcome to my MA 692 class, and best of luck to you all!