

Mathematical Statistics, Inference Theory

1MS013

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Uppsala University, Period 1, 2011

Goal

The goal of this lecture course is to teach the fundamental classical principles of statistical inference.

Literature

There is now a textbook of this Uppsala course published in CRC Press.

Liero, Zwanzig (2011): Introduction to the Theory of Statistical Inference, ISBN 978-1-4398-5292-7

Organization

We follow the line of the textbook.

- 1.and 2.lecture: Statistical Model
- 3.lecture: Exponential Families
- 4. and 5.lecture: Inference Principles
- 6.-9.lecture: Estimation
- 10.- 15.lecture: Testing Hypotheses
- 16.-19.lecture: Linear Model
- 20.lecture: repetition

Examination

4 Obligatory home works, team work is strongly recommended

Assignment 1: distributed 31/8, deadline 12/9 10:15

Assignment 2: distributed 6/9, deadline 23/9 13:15

Assignment 3: distributed 14/9, deadline 10/10 10:15

Assignment 4: distributed 3/10, deadline 13/10 13:15

written examination 19/10

Contact

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WELCOME!!!