

STA 5334 Limit Theory of Statistics

August 26, FALL 2008

Instructor : Victor Patrangenaru

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Days/Time/Room: TT 11:00 - 12:15 pm HCB 207

Office hours: TT 12:30 pm - 1:30 pm

Text: - A Course in Mathematical Statistics and Large Sample Theory, by Rabi Bhattacharya and Victor Patrangenaru, 2009, Springer. (to be posted on the instructor's website)

Prerequisite: One of STA 5327

Course description: This course is concerned with statistical theory for convergence in distribution of random variables, laws of large numbers, central limit theorems, asymptotic distributions, asymptotic efficiency, rates of convergence, nonparametric confidence intervals, density estimation. The chapters from the textbook partially covered are :

- Consistency and Asymptotic Distributions of Statistics.
- Estimation in Parametric Models
- Tests in Parametric and Nonparametric Models
- The Nonparametric Bootstrap
- Nonparametric Curve Estimation

Time permitting we will also cover partially Part III Chapters 11 and 12 or other topics in large sample theory.

Attendance policy: Active attendance adds up to 5 bonus points. On the other hand, if you miss at least 3 times in a row, this extracredit is lost.

Grading: The course grade will be calculated on the basis of two midterm exams (30%) and a final exam(40%). The date of the tests will be announced in class. There will be no make ups. Assigned homework will be discussed in class or at office hours.

Disclaimer This syllabus provides a general plan; deviations may be necessary.