

STAT5110: 數理統計 (Mathematical Statistics)

Fall 2017, Monday and Wednesday, 10:20-12:10

Instructor: 徐南蓉

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Textbook: Casella and Berger (1990),
Statistical Inference, 2nd edition.

Bickel and Doksum (2007),
Mathematical Statistics: Basic Ideas and Selected Topics Vol. I, 2nd edition

Grading: homework (30%) 約 6-7 次
midterm (30%)
final exam (30%)
class participation (10% 彈性調整)
No late homework accepted!

Teaching Assistant: To be announced

Office Hours: Mon/Wed after the class; or by appointment

Topics Outline:

Topic	C&B	B&D
Review some statistics and probability concepts and properties	chapter 1-5	chapter 1
Principles of data reduction: sufficiency principle and likelihood principle	chapter 6.1-6.3	chapter 1
Point estimation: method of moments; estimating equations and MLE	chapter 7	chapter 2-3
Decision theory, Bayes rules and Bayesian analysis	chapter 9-10	chapter 1 chapter 3
Hypothesis testing	chapter 8	chapter 4
Interval estimation	chapter 9	chapter 4
Asymptotic approximations	chapter 10	chapter 5

課程相關資訊: 置於 iLMS 平台

上課公約: 不遲到、不使用手機、有疑義勤發問; 作業不抄襲。