MATHEMATICAL STATISTICS FALL 2013

Instructor: Prof. Ruibin Xi

Office: 全斋 23

TA: 李艳芳 （18811462445）

Website: http://www.math.pku.edu.cn/teachers/xirb/Courses/MatStat2013.html

Email: ruibinxi AT math DOT pku DOT edu DOT cn

Office hour: TBA

Lecture: 周一：3-4 节 （三教 105）
                     周三：5-6 节 (单周)（三教 105）

Text book: Mathematical Statistics (Jun Shao)

Topics covered: This is a graduate level statistics course, which covers decision theory,
                     point estimation, hypothesis testing and confidence sets. The course
                     also introduces students to large sample/asymptotic theory. Other
                     topics covered include asymptotic efficiency of estimates, exponential
                     families, regression models, and Bayesian statistics.

Prerequisite: We assume familiarity of calculus and linear algebra. Students should
                     also have basic knowledge about statistics and probability theory.

Homework: One homework every other week

Exams: One midterm + one final

Final Score: Homework 15%; Midterm 25%; Final 60%

Reference Books: Theory of Point Estimation (E.L. Lehmann and G. Casella)
                     Testing Statistical Hypotheses (E.L. Lehmann and J. P. Romano)
                     Probability and Measure (P. Billingsley)
                     A Course in Probability Theory (K.L. Chung)