

# MATHEMATICAL STATISTICS FALL 2018

---

Instructor:	Prof. Ruibin Xi
Office:	理科一号楼 1575
TA:	张慧铭 (15501122255; zhanghuiming@pku.edu.cn)
Website:	<a href="http://www.math.pku.edu.cn/teachers/xirb/Courses/MatStat2018.html">http://www.math.pku.edu.cn/teachers/xirb/Courses/MatStat2018.html</a>
Email:	ruibinxi AT math DOT pku DOT edu DOT cn
Office hour:	TBA
Lecture:	周二: 7-8 节 (一教 208) 周四: 1-2 节 (双周) (一教 208)
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)