

MATHEMATICAL STATISTICS FALL 2019

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Lecture:	周一: 3-4 节 (三教 204) 周三: 1-2 节 (双周) (三教 204)
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)