

Inference

Spring 2010

Preliminary Course Outline

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Class homepage: <http://www.math.chalmers.se/Stat/Grundutb/GU/MSF100/S10/>

Week	Topics	Chapters
w1	Introduction: Likelihood, point and interval estimates	1,2
w2	Sufficiency, Exponential families, Fisher scoring	3, (4, 6, 12), 8
w3	Asymptotics	9
w4	Bootstrap, Nuisance parameters	5, 10
w5	Robustness, model distance	13
w6	Modeling, Complex data structures, EM	4, 6, 11, 12
w7	Review.	

Texts: Y. Pawitan, *In all likelihood*. Other texts that you might find useful: Casella/Berger, Bickel/Doksum.