

Inference

Spring 2012

Preliminary Course Outline

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Class homepage: <http://www.math.chalmers.se/Stat/Grundutb/GU/MSF100/S12/>

Week	Topics	Chapters
w1	Introduction: modeling, sufficiency, exponential families	7, 10, 11
w2	Point and Interval estimates, Likelihood and Fisher scoring	7, 10, 11
w3	Asymptotics Decision theory, Bayesian inference	10-13
w4	Bootstrap, Nonparametric	8, 9, 21
w5	GLM, model selection	14, 18, 23
w6	Importance sampling, MCMC, EM	25
w7	Review.	

Texts: L. Wasserman, *All of Statistics* + lecture notes + handouts. Other texts that you might find useful: Casella/Berger (Ch 5-10), Bickel/Doksum.