BSTA621 Statistical Inference I 2020 Spring

Content:

This class will cover the fundamental concepts and results of statistical inference. We will focus on Chapter 6-9 of Casella and Berger. In particular, we will cover the following topics: data reduction, point estimation, hypothesis testing and interval estimation. The expectation is that you will be able to use the concepts and techniques you learn in this class to solve some new problems that you may not have seen in class.

Prerequisites: BSTA620

Instructor

Wensheng Guo 613 Blockley Hall wguo@mail.med.upenn.edu Office Hours: by appointment

TA: Nick Illenberger (office hour, one hour per week).

Class Schedule:

Mon and Wed 1:30-3pm 418 Blockley Hall

Testbooks:

- 1. *Statistical inference*, 2nd edition, by Casella and Berger. (required).
- 2. Theoretical Statistics, by Cox and Hinkley (reference)

Grading:

Homework: 20% Midterm: 30% (covers the first half of the semester) (in class) Final exam: 50% (covers the materials for the whole semester) (in class)

Note: you are encouraged to discuss your homework among classmates, but each should write up his/her own assignments. Both exams are 2 hours, open-book and in class.