

STATISTICS 581:
Advanced Theory of Statistical Inference
Fall, 2014

Time: 10:30 - 11:20 MWF (lecture)

Place: Mary Gates Hall (MGH) 295

Professor: Jon A. Wellner
Office: B320 Padelford
Phone: 206-543-6207
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Office Hours: 1:30 - 3:30 MWF; or by appointment

Grader: Evan Greene
Office hours: 3:30-5:30 on Th & F
(to discuss graded HW, not future HW)

Texts: *Theory of Point Estimation*,
by E. L. Lehmann and George Casella,
Springer-Verlag, 1998.

A Course in Large Sample Theory,
by T. Ferguson, Chapman and Hall, 1996.

Homework: Handed out on Wednesday; due following Wednesday.

Course Content: See accompanying outline.

Grading: Homework: 35%
Midterm: 30% (Friday, November 7)
Final: 35%
(Scheduled time & date: 8:30 - 10:20, Monday, December 8).

Course Web site: <http://www.stat.washington.edu/jaw/COURSES/580s/581/f14.html>

Policies and Expectations: see next page .

Attendance at all class sessions is very important. Regular attendance counts and I pay attention to this. I will lower the grade you “earn” for lack of attendance and tardiness. Learning is a partnership and you need to do your part.

Expectations: You are expected to study the entire sections of the text(s) that are assigned and not just the examples or theory discussed in class. Doing problems is the best way to learn. Approaches and ways of thinking will be discussed in class. To learn to use them you will need to do all the HW.

Policies regarding phones and computers: Cell phones should be turned of (or set to vibrate only) during class. Likewise for laptop computers. Use class time to understand the lectures and take part in discussions.

Homework due dates: Weekly HW assignments are due at the beginning of class on Wednesdays. Late HW will not be accepted.

Homework format: Write your name, the Problem Set number, and the date assigned in the upper right hand corner. Staple homework pages together. Write solutions neatly and legibly using complete English sentences.

Doing Homework: Feel free to discuss homework with your fellow students; you can learn a lot through discussion. You should try to *think* about homework problems *yourself* before discussion. You will be most successful at learning the material if you develop your own approaches and ways of thinking. Homework *write-ups* should be done *on your own*.