On-line course materials

MATH38001 - Statistical Inference

Year: 3 - **Semester:** 1 - **Credit Rating:** 10

Aims

This course unit aims to introduce students to the principles of efficient estimation and hypothesis testing and acquaint them with the more successful methods of estimation and of constructing test procedures.

Brief Description

Statistical Inference is the body of principles and methods underlying the statistical analysis of data. In this course we introduce desirable properties that good estimators and hypothesis tests should enjoy and use them as criteria in the development of optimal estimators and test procedures.

Learning Outcomes

On successful completion of this course unit students will be able

- to determine how good an estimator or test procedure is on a number of criteria;
- to construct estimators and test procedures based both on the maximum likelihood principle.

Syllabus

- Estimation: point estimation, unbiasedness, mean square error, consistency, sufficiency, factorization theorem, Cramer-Rao inequality, the score function, Fisher information; efficiency: most efficient estimators, minimal sufficiency, Rao Blackwell theorem and its use in improving an estimator. [8]
- Methods of estimation: maximum likelihood estimators (m.l.e) and their asymptotic properties, asymptotic distribution of the score function. Confidence intervals based on the m.l.e and on the score function (multivariate case included). Restricted m.l.e and their asymptotic properties. [7]
- Hypothesis testing: Neyman-Pearson criteria, size and power function. Simple null vs simple alternative hypothesis and the Neyman-Pearson lemma. Hypothesis tests based on (i) m.l.e's; (ii) score function; (iii) the generalised likelihood ratio, profile log-likelihood and its use in interval

estimation. The Deviance function and graphical methods in obtaining confidence regions for parameters. [9]

Teaching & Learning Process (Hours Allocated To)

Lectures	Tutorials/ Example Classes	Practical Work/ Laboratory	Private Study	Total
22	11	0	67	100

Assessment and Feedback

End of semester examination: two hours weighting 100%

Further Reading

- Beaumont, G. P., Intermediate Mathematical Statistics. Chapman & Hall 1980.
- Cox, D. R. and Hinkley, D. V., Theoretical Statistics. , Chapman & Hall 1974.
- Lindgren, B. W. Statistical Theory, 4th edition, Chapman & Hall 1993.
- Mood, A. M., Graybill, F. A. and Boes, D. C., Introduction to the Theory of Statistics, 3rd edition, McGraw-Hill 1974.
- Silvey, S. D., Statistical Inference, Chapman & Hall 1075.

Staff Involved

Dr Eos Kyprianou - Lecturer

Data source is EPS system

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