STAT 7302: Advanced Statistical Theory II
Spring 2013

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Office Hours: M 3-4pm, W 10:10-11:10am

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Lecture Hours: MWF 9:10-10:05am, Cockins Hall (CH) 312

Prerequisites: 7301 or 622, or permission of instructor. Not open to students with credit for 821.


References:
Robust Statistics, Second Edition, by Peter J. Huber and Elvezio M. Ronchetti
All of Nonparametric Statistics, by Larry Wasserman

Course Description:
STAT 7302 is the second course in a two semester sequence on Advanced Statistical Theory. The sequence is intended primarily for PhD students in Statistics or Biostatistics. Core topics covered in this course include: Exponential families, sufficiency, Rao-Blackwell theorem, information, efficiency, maximum likelihood estimation, asymptotics, shrinkage estimation, and M-estimation.

Website: https://carmen.osu.edu/
Many course materials will be made available here, including important announcements, homework assignments and solutions.
Grading:

Homework    20%
Midterm     35%
Comprehensive Final  45%

Homework:
Homework will be collected approximately weekly. **NO late homework will be accepted.** You are encouraged to work together, but do not copy any part of a homework. Each student must produce his/her own homework to be handed in.

Exams:
There will be one midterm and one final exam.
Midterm (tentative): February 22, Friday, 9:10-10:05am
Final (Comprehensive): April 30, Tuesday, 8-9:45am
● Both exams will be in-class, close-book/closed-notes.
● There will be NO makeup exams. The only excuses for missing an exam are a serious illness or a major family crisis. Proof must be provided in the form of an official document. A note from a family member alone is not sufficient.
● You have until one week after receiving your grades on the exams to dispute the grade; the same applies to any homework grade. Note that when asking for a question to be re-graded, the entire assignment/exam may be re-graded, and so you run the risk of losing more points than you gain back.

Academic Misconduct: Academic misconduct will not be tolerated and will be dealt with procedurally in accordance with University Rule 3335-31-02.

Disclaimer: This syllabus should be taken as a fairly reliable guide for the course content. However, you cannot claim any rights from it and in particular I reserve the right to change due dates or the methods of assessment. Official announcements will ALWAYS be those made in class.