

10/1/2008

Test 1 is on Oct 15 Wednesday in class. Materials covered are from Chapter 1 to Chapter 3. You can bring one sheet of formulas etc, for reference. Topics you need to know from Chap 1 to Chap 3 are listed below.

Chap 1: limit, continuity, convergence, infinite series, exponential series, cdf, median, rates of convergence, stirlings formula.

Chap 2: Convergence in probability and in distribution and properties, simple consistency, MSE consistency, Markov and Chebychev inequalities, WLLN, slutskys Thm, continuous mapping theorem, CLT (iid, liapounov, finite population sampling), Thm 2.4.2 and Corollary 2.4.1, asymptotic distribution of median and percentiles, edgeworth correction, delta methods, variance stabilizing, MLE, t test, sign test, wilcoxon test

Chap 3: randomization/ population model tests, T test, sign test, wilcoxon test, asymptotic level of a test, asymptotic equivalent tests, consistent test, asymptotic power, Thm 3.3.3, 3.3.4, 3.4.5, find sample size, relative efficiency, robustness of test level

12/8/2008

Final is on 10:00am-12:00pm, Wednesday Dec 17 in class. Materials covered are from Chapter 1 to Chapter 3. You can bring three sheets of formulas etc, for reference. I have **office hours on 1:30pm-3:30pm Monday, Dec 15**. Feel free to come by if you have questions. Topics from Chap 4, 5 and Chap 7 are listed below.

Chap 4: construct CI set from hypothesis test, Thm 4.2.1, efficiency

Chap 5: multivariate convergence in distribution, continuous mapping, slutsky's, Thm 5.1.8, multivariate CLT, delta method, multinomial, gof test

Chap 7: MLE, conditions for consistent, asymptotic normal, multivariate MLE, Fisher information, Newton-Raphson for MLE, delta method