Course requirements: The course requirements are satisfactory completion of all problem sets, mid-term and final exams. There are 6 semiweekly problem sets planned, but this may be adjusted over the course of the semester.

Grading: Problem sets; midterm and final exams will each receive equal weight in the final course grade (1/3 to each one).

Reading List:

Main Textbooks:


Reading List:

1. Statistical Models


2. Statistical Information


3. Estimation Theory

4. **Maximum Likelihood Estimation**


5. **M-Estimation**


6. **Method of Moments**


7. **Tests of Hypotheses**


8. **Likelihood Based Tests**


9. **General Asymptotic Tests**


10. **Multiple Tests**


11. **Asymptotic Efficiency**

12. Asymptotic Theory