

Plan for STK4130 Estimation theory

Fall 2012

Course book: Keith Knight: Mathematical Statistics (1999). Chapman & Hall/CRC.

I plan to cover most of the chapters 3 to 8 - and in that order. The first two chapters contain stuff that was basically covered in STK1100, but we will from time to time need to go back to discuss some concepts and methods that have not been presented in introductory courses.

Plan for lectures (sections or parts of sections that were not covered will be:

- Chapter 3: Convergence of random variables. The plan is to go through this in weeks 35, 36 and 37.
- Chapter 4: Principles of point estimation. Weeks 38 and 39.
- Chapter 5: Likelihood based estimation. Weeks 40 and 41.
- Chapter 6: Optimality in Estimation. Weeks 42 and 43.
- Chapter 7: Interval estimation and Hypothesis Testing. Weeks 44 and 45.
- Chapter 8: Linear and generalized linear models. Weeks 46 and 47.