Stat 220B: Advanced Probability and Statistics Topics II

Spring 2019

Basic Information
Lecture: T Th 2:00 - 3:20pm @ Bren Hall 1423
Discussion: TBA
Instructor: Weining Shen (weinings@uci.edu)
Office hour: TBA @ Bren Hall 2206

Course Webpage: https://canvas.eee.uci.edu/courses/17150

Course Description and Objectives
We will cover a range of topics such as asymptotics, large-sample MLE, nonparametric statistics, decision theory, Stein’s estimator, Markov chain theory etc.

Prerequisite
Stat 220A

References
Ferguson, T.S. A Course in Large Sample Theory.
Wasserman, Larry. All of Nonparametric Statistics.
vander Vaart, A. W. Asymptotic Statistics.

Grading Policy
The grade is based upon homework (20%), in-class presentation (20%), a midterm (30%) and a final exam (30%).

Homework Policy
- Homework is due in-class on the due date. Late homework will NOT be accepted.
- Discussing assignments verbally with classmates is allowed and encouraged. However, you should NOT look at or copy others’ solution. Identified cheating incidents will be reported and will result in zero grades.

Academic Honesty
Students are responsible for adhering to the UCI Academic Honesty standards. I encourage students to discuss problems in broad, conceptual terms and to work and study together on homework. However, attempt your homework before discussions it with others, and any work turned in must be your own. Copied homework will result in zero credit for the assignment. Academic misconduct on an exam will result in zero credit for the exam and will be reported to the appropriate Dean, no exceptions. For further information, see http://honesty.uci.edu/.