STAT 7080: Advanced Statistical Inference (Fall 2019)

Lectures	Tuesday/Thursday: 11:30 am - 12:45 pm, September 4 - December 6		
Location	415 Machray Hall		
Instructor	Dr. Liqun Wang Office: 332 Machray Hall, Phone: 204-474-6270 Email: liqun.wang@umanitoba.ca		
Office Hours	By appointment		
References	 There is no required text. The following books are recommended for reading. Supplementary material will be provided in class for extra reading. R.J. Serfling: Approximation Theorems of Mathematical Statistics, Wiley, 2001. J.M. Wooldridge: Econometric Analysis of Cross Section and Panel Data, 2nd Ed. The MIT Press, 2010. 		
Topics	 Nonlinear statistical inference Numerical optimization M-estimation Conditional likelihood estimation Generalized method of moments Hypothesis testing Some other advanced topics 		
Grading Scheme	The final grade will consist of two midterm tests and one final exam. Their weights and tentative schedules are given below. The tests will be written during the class.Test #130%October 3, 2019Test #220%		
	Final Exam	30% 40%	Scheduled by university.
Homework	There will be no forma the class but they are	al assignments. Supp not to be handed in	plementary problems will be given in for credits.

Academic Dishonesty: I wish to draw your attention to the sections in *The University of Manitoba Undergraduate Calendar* dealing with academic integrity, including plagiarism, cheating and examination impersonation.