

STAT 7080: Advanced Statistical Inference (Fall 2018)

Lectures	Tuesday/Thursday: 1:00 pm - 2:15 pm, September 5 - December 7									
Location	319 Allen									
Instructor	Dr. Liqun Wang Office: 332 Machray Hall, Phone: 204-474-6270 Email: liqun.wang@umanitoba.ca									
Office Hours	By appointment									
References	<p>There is no required text. The following books are recommended for reading. Supplementary material and articles will be given in class for extra reading.</p> <p>R.J. Serfling: <i>Approximation Theorems of Mathematical Statistics</i>, Wiley, 2001.</p> <p>J.M. Wooldridge: <i>Econometric Analysis of Cross Section and Panel Data</i>, 2nd Ed. The MIT Press, 2010.</p>									
Topics	<ol style="list-style-type: none">1. Nonlinear statistical inference2. Numerical optimization3. M-estimation4. Conditional likelihood estimation5. Generalized method of moments6. Hypothesis testing7. Some other advanced topics									
Grading Scheme	<p>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.</p> <table><tr><td>Test #1</td><td>30%</td><td>October 4, 2018</td></tr><tr><td>Test #2</td><td>30%</td><td>November 8, 2018</td></tr><tr><td>Final Exam</td><td>40%</td><td>Scheduled by university.</td></tr></table>	Test #1	30%	October 4, 2018	Test #2	30%	November 8, 2018	Final Exam	40%	Scheduled by university.
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Homework	There will be no formal assignments. Supplementary problems will be given in the class but they are not to be handed 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.