

## STAT 7080: Advanced Statistical Inference (Winter 2016)

<b>Instructor</b>	Dr. Liqun Wang Office: 332 Machray Hall, Phone: 204-474-6270 Email: liqun.wang@umanitoba.ca									
<b>Lectures</b>	Tuesday/Thursday: 10:00 am - 11:15 am, room 418 MH									
<b>Office Hours</b>	Wednesday: 2:00 pm - 4:00 pm									
<b>Marking scheme</b>	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. <table><tr><td>Test #1</td><td>25%</td><td>February 2, 2016</td></tr><tr><td>Test #2</td><td>25%</td><td>March 15, 2016</td></tr><tr><td>Final Exam</td><td>50%</td><td>Scheduled by university.</td></tr></table>	Test #1	25%	February 2, 2016	Test #2	25%	March 15, 2016	Final Exam	50%	Scheduled by university.
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<b>Homework</b>	There will be no formal assignments. Supplementary problems will be given in the class but they are not to be handed in for credits.									
<b>Textbook</b>	J.M. Wooldridge: <i>Econometric Analysis of Cross Section and Panel Data</i> , 2 <sup>nd</sup> Ed. The MIT Press, 2010.									
<b>References</b>	Supplementary books and articles will be given for extra reading.									

### Topics:

1. M-estimation, nonlinear least squares method
2. Maximum likelihood methods
3. Generalized method of moments
4. Some advanced topics

**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.