

STAT 7080: Advanced Statistical Inference (Winter 2017)

Lectures	Tuesday/Thursday: 10:00 am - 11:15 am, January 18 – April 21									
Location	TBA									
Instructor	Dr. Liqun Wang Office: 332 Machray Hall, Phone: 204-474-6270 Email: liqun.wang@umanitoba.ca									
Office Hours	Tuesday/Thursday: 1:30 pm - 2:30 pm									
References	There is no required text. The following book is recommended. Supplementary material and articles will be given in class for extra reading. J.M. Wooldridge: <i>Econometric Analysis of Cross Section and Panel Data</i> , 2 nd Ed. The MIT Press, 2010.									
Topics	<ol style="list-style-type: none">1. M-estimation, estimating equations2. Nonlinear least squares method3. Maximum likelihood methods4. Generalized method of moments5. Some other advanced topics									
Marking 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. <table><tr><td>Test #1</td><td>25%</td><td>February 28, 2017</td></tr><tr><td>Test #2</td><td>25%</td><td>March 28, 2017</td></tr><tr><td>Final Exam</td><td>50%</td><td>Scheduled by university.</td></tr></table>	Test #1	25%	February 28, 2017	Test #2	25%	March 28, 2017	Final Exam	50%	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.