

## STAT 7080: Advanced Statistical Inference (Winter 2018)

<b>Lectures</b>	Tuesday/Thursday: 10:00 am - 11:15 am, January 3 – April 6									
<b>Location</b>	304 Human Ecology									
<b>Instructor</b>	Dr. Liqun Wang Office: 332 Machray Hall, Phone: 204-474-6270 Email: liqun.wang@umanitoba.ca									
<b>Office Hours</b>	By appointment									
<b>References</b>	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 <sup>nd</sup> Ed. The MIT Press, 2010.									
<b>Topics</b>	<ol style="list-style-type: none"><li>1. M-estimation, estimating equations</li><li>2. Nonlinear least squares method</li><li>3. Maximum likelihood methods</li><li>4. Generalized method of moments</li><li>5. Some other advanced topics</li></ol>									
<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>30%</td><td>February 6, 2018</td></tr><tr><td>Test #2</td><td>30%</td><td>March 6, 2017</td></tr><tr><td>Final Exam</td><td>40%</td><td>Scheduled by university.</td></tr></table>	Test #1	30%	February 6, 2018	Test #2	30%	March 6, 2017	Final Exam	40%	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.									

**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.