STAT 709: MATHEMATICAL STATISTICS I Fall 2018

Instructor Professor Jun Shao

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 $\begin{array}{ll} Email & shao@stat.wisc.edu \\ Office \ hours & 9:30-10:30am \ Tuesday \end{array}$

1:30-2:20pm Thursday

Lecture 2:30-3:45pm TR (room 133 MSC)

Discussion 1:00-2:15pm F

Discussions taught by TA Mr. Jianchang Hu

Text Mathematical Statistics (by Jun Shao, published by Springer)

Topics covered Chapters 1-3 (see the topic file)

Syllabus Syllabus for Ph.D. Qualifying Exam, Department of Statistics

Lecture Slides See www.stat.wisc.edu/~shao/stat709/main.html

Assignments See www.stat.wisc.edu/~shao/teaching/assign709.html

Due on each quiz day

Quizzes 1st quiz: 2:30-2:50pm on Oct 11, 2018

2nd quiz: 2:30-2:50pm on Nov 8, 2018 3nd quiz: 2:30-2:50pm on Dec 11, 2018

Each quiz is closed-book and contains one problem from assignments

Exams 1st exam: 1:00-2:15pm on Oct 12, 2018

2nd exam: 1:00-2:15pm on Nov 9, 2018

Final exam: 10:00am -12:00noon on Dec 17, 2018

All exams are closed-book, but you may bring 2 pages of notes

Grading Quizzes 15 points, 5 points each

1st exam 25 points 2nd exam 25 points Final exam 35 points Total 100 points

Grades: A,AB,B,BC,...

Recommended books Theory of Point Estimation (E.L. Lehmann)

Real Analysis and Probability (R.B. Ash) Probability and Measure (P. Billingsley)

Mathematical Statistics: Exercises and Solutions (J. Shao)