Chapter 4

1. Bayesian approach 1/22
2. Bayes rule and computation 1/24
   Discussion 1/25
3. Minimaxity and admissibility 1/29
4. Simultaneous estimation and shrinkage estimators 1/31
   Discussion 2/1
5. Likelihood and maximum likelihood estimator (MLE) 2/5
6. Asymptotically efficient estimation 2/7
   Discussion 2/8
7. MLE in generalized linear models (GLM) and quasi-MLE 2/12
8. Other asymptotically efficient estimators and Pseudo MLE 2/14
   Discussion 2/15

Review and Homework quiz 1 2/19

Exam 1 2/21

No discussion on 2/22

Chapter 5

9. Empirical c.d.f. and empirical likelihoods 2/26
10. Density estimation and nonparametric regression 2/28
    Discussion 3/1
11. Sample quantiles, robustness and asymptotic efficiency 3/5
12. L-estimators and M-estimators 3/7
    Discussion 3/8
13. Profile likelihoods, GEE, and GMM 3/12
    Discussion 3/15

Spring break 3/16-3/23
Chapter 6
15. UMP tests and unbiased tests 3/26
16. UMPU tests in exponential families 3/28
   Discussion 3/29
   Review and Homework quiz 2  4/2
   Exam 2  4/4
   No discussion on 4/5
17. Likelihood ratio and asymptotic tests 4/9
18. Asymptotic chi-square tests 4/11
   Discussion 4/12

Chapter 7
19. Pivotal quantities and confidence sets 4/16
20. Inverting acceptance regions of tests, UMA and UMAU confidence sets 4/18
   Discussion 4/19
21. Lengths and expected lengths of confidence intervals  4/23
22. Asymptotic confidence sets  4/25
   Discussion 4/26
23. Variance estimation, replication, jackknife, and bootstrap 4/30
24. Bootstrap confidence intervals 5/2

   Review and Homework quiz 3  5/3 (discussion time)

   Final exam  5/7