

BSTA621 Statistical Inference I 2022 Spring

Content:

This class will cover the fundamental concepts and results of statistical inference. We will focus on Chapter 6-9 of Casella and Berger. In particular, we will cover the following topics: data reduction, point estimation, hypothesis testing and interval estimation. The expectation is that you will be able to use the concepts and techniques you learn in this class to solve some new problems that you may not have seen in class. We will go over some of the homework problems from previous years in class.

Prerequisites: BSTA620

Instructor

Wensheng Guo/Elizabeth, Sweeney
613 Blockley Hall
wguo@mail.med.upenn.edu
Elizabeth.Sweeney@Pennmedicine.upenn.edu
Office Hours: by appointment

TA: Amelia Schroeder (office hour, one hour per week).

Class Schedule:

Tues and Thur 10:15-11:45pm
Online

Testbooks:

1. *Statistical inference*, 2nd edition, by Casella and Berger. (required).
2. *Theoretical Statistics*, by Cox and Hinkley (reference)

Grading:

Homework: 20%
Midterm: 40% (covers the first half of the semester)
Final exam: 40% (covers the materials for the whole semester)

Note: you are encouraged to discuss your homework among classmates, but each should write up his/her own assignments. Both exams are open-book and take-home.