Statistics 852 (Fall 2011)
Syllabus (Tentative)

Wednesday, September 7	Review of Background
Friday, September 9	Transformations of Random Variables
Monday, September 12	Moment Generating Functions
Wednesday, September 14	Interchanging Derivatives and Integrals
Friday, September 16	Conditional Distributions
Monday, September 19	Inequalities
Wednesday, September 21	Exponential Families
Friday, September 23	Exponential Families
Monday, September 26	Sufficiency and the Factorization Theorem (ASSIGNMENT #1 DUE)
Wednesday, September 28	Sufficiency and the Factorization Theorem
Friday, September 30	Minimal Sufficiency
Monday, October 3	Support of a Distribution
Wednesday, October 5	Completeness (ASSIGNMENT #2 DUE)
Friday, October 7	Completeness
Monday, October 10	NO CLASS (UNIVERSITY HOLIDAY)
Wednesday, October 12	MIDTERM EXAM
Friday, October 14	Ancillary Statistics and Basu's Theorem
Monday, October 17	Complete Statistics and Basu's Theorem
Wednesday, October 19	Invariance
Friday, October 21	Point Estimation
Monday, October 24	Maximum Likelihood Estimation
Wednesday, October 26	Bayes Estimators
Friday, October 28	Cramér-Rao Inequality
Monday, October 31	The Cramér-Rao Bound
Wednesday, November 2	Equality in the Cramér-Rao Inequality (ASSIGNMENT #3 DUE)
Friday, November 4	Rao-Blackwell Theorem
Monday, November 7	Rao-Blackwell Theorem
Wednesday, November 9	Estimation
Friday, November 11	NO CLASS (UNIVERSITY HOLIDAY)

Monday, November 14	Estimation
Wednesday, November 16	Approximating the Distribution of an Estimator
Friday, November 18	Relative Efficiency and Consistent Estimators
Monday, November 21	Central Limit Theorem (ASSIGNMENT #4 DUE)
Wednesday, November 23	Asymptotic Distributions
Friday, November 25	The Median
Monday, November 28	The Median
Wednesday, November 30	Asymptotic Distribution of the MLE
Friday, December 2	Other Types of Estimators (ASSIGNMENT #5 DUE)
Monday, December 5	Final Exam Review
Friday, December 9	FINAL EXAM (14:00 – 17:00)