

Syllabus

Course: STAT 8263, Advanced Statistical Theory I, Fall 2022
Class Time: Tuesday, 6:10-8:40 pm.
Location: Tompkins Hall, room 306

Instructor: Tapan Nayak
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Office hours: Tuesday, 4:45 – 5:45 pm. Additional times are available by appointment.

Course description

This is an advanced mathematical statistics course. Topics include sufficiency, ancillarity, completeness, unbiased estimation, information inequality, Bayesian estimation, decision theory, hypotheses testing and asymptotic theory.

Course prerequisite: Stat 6201-2.

Textbook: Required. *Theory of Point Estimation* (2nd edition) by E.L. Lehmann and G. Casella and *Testing Statistical Hypotheses* (3rd edition) by E.L. Lehmann and J.P. Romano.

Learning outcomes:

As a result of completing this course, students will be able to:

1. Explain frequentist and Bayesian logic and theory of statistical inferences.
2. Derive appropriate estimators and tests under a variety of statistical models.
3. Conduct research to develop new methods for solving novel statistical problems.

Average minimum amount of work expected per week: Students are expected to spend a minimum of 7.5 hours per week, including 2.5 hours of classroom instruction and a minimum of 5 hours of out-of-class work.

GRADING: HW 50%; Final Exam (cumulative and closed book) 50%.

Notes:

1. Solve all HW problems on your own. Present both mathematical derivations and logical arguments. Be clear and concise. The quality of writing will carry much weight in the grading of all works.
2. Late HW will be accepted only with a valid excuse.
3. The final exam is cumulative and closed book and notes.

University Policies:

Academic Integrity Code

Academic integrity is an essential part of the educational process, and all members of the GW community take these matters very seriously. As the instructor of record for this course, my role is to provide clear expectations and uphold them in all assessments. Violations of academic integrity occur when students fail to cite research sources properly, engage in unauthorized collaboration, falsify data, and otherwise violate the [Code of Academic Integrity](#). If you have any questions about whether or not particular academic practices or resources are permitted, you should ask me for clarification. If you are reported for an academic integrity violation, you should contact the Office of Student Rights and Responsibilities

(SRR) to learn more about your rights and options in the process. Consequences can range from failure of assignment to expulsion from the university and may include a transcript notation. For more information, please refer to the SRR website (<https://studentconduct.gwu.edu/academic-integrity>), email rights@gwu.edu, or call 202-994-6757.

University policy on observance of religious holidays

Students must notify faculty during the first week of the semester in which they are enrolled in the course, or as early as possible, but no later than three weeks prior to the absence, of their intention to be absent from class on their day(s) of religious observance. If the holiday falls within the first three weeks of class, the student must inform faculty in the first week of the semester. For details and policy, see “Religious Holidays” at provost.gwu.edu/policies-procedures-and-guidelines.

Use of Electronic Course Materials and Class Recordings

Students are encouraged to use electronic course materials, including recorded class sessions, for private personal use in connection with their academic program of study. Electronic course materials and recorded class sessions should not be shared or used for non-course related purposes unless express permission has been granted by the instructor. Students who impermissibly share any electronic course materials are subject to discipline under the Student Code of Conduct. Please contact the instructor if you have questions regarding what constitutes permissible or impermissible use of electronic course materials and/or recorded class sessions. Please contact Disability Support Services at disabilitysupport.gwu.edu if you have questions or need assistance in accessing electronic course materials.

Academic support

Writing Center

GW’s Writing Center cultivates confident writers in the University community by facilitating collaborative, critical, and inclusive conversations at all stages of the writing process. Working alongside peer mentors, writers develop strategies to write independently in academic and public settings. Appointments can be booked online at gwu.mywconline.

Academic Commons

Academic Commons provides tutoring and other academic support resources to students in many courses. Students can schedule virtual one-on-one appointments or attend virtual drop-in sessions. Students may schedule an appointment, review the tutoring schedule, access other academic support resources, or obtain assistance at academiccommons.gwu.edu.

Support for students outside the classroom

Disability Support Services (DSS) 202-994-8250

Any student who may need an accommodation based on the potential impact of a disability should contact Disability Support Services at disabilitysupport.gwu.edu to establish eligibility and to coordinate reasonable accommodations.

Counseling and Psychological Services 202-994-5300

GW's Colonial Health Center offers counseling and psychological services, supporting mental health and personal development by collaborating directly with students to overcome challenges and difficulties that may interfere with academic, emotional, and personal success. healthcenter.gwu.edu/counseling-and-psychological-services.

Safety and Security

- In an emergency: call GWPD 202-994-6111 or 911
- For situation-specific actions: review the Emergency Response Handbook at: safety.gwu.edu/emergency-response-handbook
- In an active violence situation: Get Out, Hide Out, or Take Out. See go.gwu.edu/shooterpret
- Stay informed: safety.gwu.edu/stay-informed