

LTCC Proposed Course

- Title: Fundamental Theory of Statistical Inference
- Basic Details:
 - Core Audience: Statistics.
 - Course Format: Core (10hr)
- Course Description:
 - Keywords: Bayesian methods, data reduction, decision theory, Fisherian statistics, frequentist inference, likelihood.
 - Syllabus:
 - (1) Approaches to statistical inference: frequentist, Bayesian, Fisherian. [1]
 - (2) Decision theory: risk, utility, decision rule, criteria for a decision rule, minimax, Bayes rules. [2]
 - (3) Bayesian methods: fundamental ideas, general form of Bayes rules, choice of prior, empirical Bayes, hierarchical modelling, computational ideas. [2]
 - (4) Special families of models: exponential families, transformation families. [2]
 - (5) Principles of inference and data reduction: sufficiency, completeness, ancillarity, likelihood. [1]
 - (6) Key elements of frequentist theory: Neyman-Pearson, optimal testing and estimation. [2]
 - Recommended reading:
 - D.R. Cox. 'Principles of Statistical Inference'. Cambridge University Press, 2006.
 - G.A. Young and R.L. Smith. 'Essentials of Statistical Inference'. Cambridge University Press, 2005.
 - Additional Optional reading:
 - M.J. Bayarri and J. Berger (2004). The interplay between Bayesian and frequentist analysis. *Statistical Science*, **19**, 58–80.
 - J. Berger (2003). Could Fisher, Jeffreys and Neyman have agreed on testing (with discussion)? *Statistical Science*, **18**, 1–32.
 - B. Efron. R.A. Fisher in the 21st Century (with discussion). *Statistical Science*, **13**, 95–122.
 - Prerequisites: basic knowledge of ideas of statistical inference, distribution theory.
 - Preliminary reading: Chapters 1-12 of L. Wasserman 'All of Statistics: A Concise Course in Statistical Inference' (Springer, 2003) would provide very suitable revision of background material, as well as introduction to key aspects of the course.
- Format:
 - No of problem sheets: a single problem sheet, containing comprehensive exercises for each section will be given, with solutions at the end of the course.
 - Electronic lecture notes: lecture material will be made available for download.
 - Proposed timing: Autumn.
 - Lecture/computer session/tutorial/discussion h split: the 10hr will be split as indicated in the syllabus, but each section will contain extensive discussion of example sheet material.
- Lecturer Details:
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