

Statistical Inference I - Syllabus

Ascari Roberto - roberto.ascari@unimib.it

Timetable:

Date	Time	Room
07/02/2022	14.00-17.00	2062
09/02/2022	14.00-17.00	2062
14/02/2022	14.00-17.00	2062
16/02/2022	14.00-17.00	2062
17/02/2022	14.00-17.00	2062

Program:

- Statistical methods for data analysis
- Estimates and estimators: definitions and properties
- The likelihood function and related quantities
- Likelihood-based inference:
 - the maximum likelihood estimator (MLE) and its properties
 - likelihood-based confidence regions
- Mathematical and computational tools to deal with the likelihood approach

References:

- Casella, G. and Berger, R.L., Statistical Inference, Second Edition.
- Everitt, B. and Hothorn, T, An Introduction to Applied Multivariate Statistics with R.