Math 12640: Advanced Theory of Statistics
Fall 2016

Lectures: Monday 10:10–12:00 noon, odd Wednesday 8:00–9:50 am, 509 Classroom Building 2

Instructor: Wei Lin (weilin@math.pku.edu.cn)
Office hours: Monday 1–3 pm or by appointment, Xiaolou 39, Yandongyuan

Teaching Assistant: Changjing Wu (wcj@pku.edu.cn)

Required Text:
Mathematical Statistics: Basic Ideas and Selected Topics, Vol. I (2nd ed.), by P. J. Bickel and K. A. Doksum

Supplementary Texts:
1. *Mathematical Statistics* (2nd ed.), by J. Shao
2. *Theory of Point Estimation* (2nd ed.), by E. L. Lehmann and G. Casella
3. *Testing Statistical Hypotheses* (3rd ed.), by E. L. Lehmann and J. P. Romano

Topics:
We will cover most materials in Chapters 1–6 of Bickel and Doksum.

Homework:
Homework assignments are due every other Monday starting Week 3. If you missed the class, contact the TA to turn in your homework by the end of the day. No late homework will be accepted.

Exams:
There will be a midterm exam on Monday, November 7 in class and a final exam TBA, both closed book. The final will be comprehensive, with an emphasis on materials covered since the midterm.

Grading:
The breakdown of the course grade is as follows: homework 20%, midterm 30%, final 50%.

Web:
Lecture topics, homework assignments, and other course information will be posted at http://www.math.pku.edu.cn/teachers/linw/12640f16.html. Grades will be posted at http://course.pku.edu.cn.