STAT652: Advanced Theory of Statistics I
TuTh 3:20-4:40 pm

Semester: Fall 2022
Instructor: Cun-Hui Zhang
Office Hours: Th 4:40-5:40 pm
E-mail: czhang at stat.rutgers.edu
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Topics covered (time permits): Statistical decision problems, unbiased point estimation, U-statistics, invariant decision problems, Bayes methods, minimaxity, admissibility, compound decision theory, empirical Bayes, sequential probability ratio test, boundary crossing probability, stochastic approximation, multi-armed bandit.

Prerequisites: 16:960:592-593