STAT653: Advanced Theory of Statistics II
TuTh 5:40-7:00 pm

Semester: Spring 2023
Instructor: Cun-Hui Zhang
Office Hours: Th 4:30-5:30 pm
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Topics covered (time permits):
M- and Z- estimators, consistency and rate of convergence, asymptotic normality, continuous mapping theorem and delta-method, maximal inequalities, density estimation, nonparametric regression, adaptive estimation, hypothesis testing, most powerful tests, efficiency in testing, generalized likelihood ratio tests, simultaneous inference, multiple testing, false discovery rate, information lower bounds, regularized estimation, regression in high-dimension, Gaussian concentration in matrix estimation, optimization methods and matrix completion,

Prerequisites: 16:960:652