

Graduate statistics

Lecturers

Thomas VERDEBOUT (Coordinator) and Davy PAINDAVEINE

Course mnemonic

STAT-F404

ECTS credits

5 credits

Language(s) of instruction

English

Course period

First term

Campus

Plaine

Course content

The course is taught by Prof. Nisol in 2021-2022. Lectures are given in English so the description of the course (even in th French part) is done in English.

Part I (estimation): Conditional expectation/probability, sufficiency, Halmos-Savage theorem, the factorization criterion, minimal sufficiency. Rao-Blackwell theorem, distribution-freeness and ancillarity. Completeness and the Lehmann Scheffé theorem, U-statistics. Exponential families, group equivariance.

Part II (Hypothesis testing): Uniformly most powerfull test, Neyman-Pearson Lemma, Unbiasedness, similarity, Neyman alpha-structure and invariant tests.

Objectives (and/or specific learning outcomes)

The course is a general course in Mathematical Statistics that will help the student to tackle statistical problems of many different natures. The results of the course do apply in many diferent topics in statistics such as data analysis, multivariate analysis and regression.

The main objective of the course is to provide methods that allow to take optimal decisions (in estimation or hypothesis testing). We describe different statistical principles and properties and show the optimal solutions exist in certain situations.

At the end of the course, the student will have a critical look at what a statistical problem is and its mathematical foundations.

Pre-requisites and co-requisites

Course having this one as pre-requisit

MEMO-F521 | Mémoire | 25 crédits

Required knowledge and skills

To follow this course, you need to have a background in Mathematical Statistics already (typically form an introductory course in Mathematical Statistics like Mathematical Statistics I at ULB).

Teaching method and learning activities

The course mainly consists in theoretical lecture. We also use active methods to help the student to understand the course.

Contribution to the teaching profile

Please see the French part (the teaching profile in in French).

References, bibliography and recommended reading

Lehmann, E. L., & Casella, G. (1998). *Theory of point estimation* (Vol. 31). Springer Science & Business Media.

Lehmann, E. L., & Romano, J. P. (2006). *Testing statistical hypotheses*. Springer Science & Business Media.

Other information

Place(s) of teaching

Plaine

Contact(s)

Université Libre de Bruxelles (Campus Plaine).

Email: thomas.verdebout@ulb.be

Evaluation method(s)

Other, Oral presentation and Project

Main language(s) of evaluation

English

Programmes

Programmes proposing this course at the faculty of Sciences

MA-ACTU | Master in Actuarial Science | finalité Professional/unit 1 and finalité Professional/unit 2, MA-MATH | Master in Mathematics | finalité Research/unit 1 and finalité Research/unit 2 and MA-STAT | Master in Statistics : General | finalité Research General/unit 1

Programmes proposing this course at the Solvay Brussels School of Economics and Management

MA-ECOE | **Master in Economics : Econometrics** | finalité Research
in Economics/unit 2 and finalité Research in Economics and statistics/
unit 1

