

COURSE DESCRIPTION

Course name	Asymptotic Statistics
Course Type	research seminar
Supervisors	Teresa Ledwina
ECTS credit allocation	1 – IM PAN Ph. D. program; 3 recommended for MA programs
Duration	One semester
Number of hours	30
Language	English or Polish, if every participant speaks Polish
Prerequisites	Probability Theory, Mathematical Statistics
Course content	The latest results in the theory of testing statistical hypotheses and methods of model selection, together with applications, will be presented and discussed.
Recommended reading	A. W. van der Vaart (1998), <i>Asymptotic Statistics</i> , Cambridge University Press.
Learning outcomes	Participants will learn selected problems and different approaches to their solution. They will also learn how to compare different methods and will study some open questions.
Assessment methods and criteria	On the basis of presentations of appropriate papers or the student's results and activity during the seminar.
Remarks	