

1. Confidence Intervals and the Delta Method

Objectives

At the end of this lecture, you will be able to:

- Apply the **Delta method** to an asymptotically normal sequence of random variables.
- Estimate the parameter and construct **confidence intervals for an exponential statistical model** using the Delta method.
- Construct confidence intervals for a variety of statistical models using the Delta method and one of the **conservative , solve , or plug-in** methods.
- Give a **frequentist interpretation** of the meaning of a (asymptotic) confidence interval of level $1 - \alpha$.

讨论

显示讨论

主题: Unit 2 Foundation of Inference:Lecture 5: Delta Method and Confidence Intervals / 1.
Confidence Intervals and the Delta Method

认证证书是什么?