EXST 7160 — Advanced Statistical Theory I+ Fall 2021/March 19, 2021

Based on Boos and Stefanski (2013)

Contents

I. Introductory Material

- Notation, Definitions, Asymptotics, and Simulations
- Families of Distributions
- Moments and Cumulants
- Quantiles and Percentiles
- Asymptotic Normality and Some Basic Asymptotic Results
- Simulation Methods

II. Likelihood Based Concepts

1. Likelihood Construction and Estimation

For Univariate Models

- Discrete IID Random Variables
- Multinomial Likelihoods
- Continuous IID Random Variables
- Mixtures of Discrete and Continuous Components
- Proportional Likelihoods
- The Empirical Distribution Function as an MLE
- Likelihoods from Censored Data

For Regression Models

- Linear Model
- Additive Errors Nonlinear Model
- Generalized Linear Model
- Generalized Linear Mixed Model (GLMM)
- Accelerated Failure Model
- 2. Marginal and Conditional Likelihoods
 - Marginal Likelihoods
 - Logistic Regression Measurement Error Model
 - General Form for Exponential Families
 - Conditional Logistic Regression
- 3. The Maximum Likelihood Estimator and the Information Matrix

- Examples of Information Matrix Calculations
- Variance Cost for Adding Parameters to a Model
- The Information Matrix for Transformed and Modeled Parameters
- 4. Methods for Maximizing the Likelihood or Solving the Likelihood Equations
 - Analytical Methods via Profile Likelihoods
 - Newton Methods
 - EM Algorithm
- 5. Appendix A Uniqueness of Maximum Likelihood Estimators
 - Definitions
 - Main Results
 - Application of Theorem 2.2 to the Multinomial
 - Uniqueness of the MLE in the Normal location-scale Model
 - Application of Theorems 2.1 and 2.3 to the Exponential Threshold Model
 - Uniqueness of the MLE for Exponential Families
- 6. Appendix B Exponential Family Distributions
 - Canonical Representation
 - Families with Truncation or Threshold Parameters
 - Exponential Family Glossary
- 7. Confidence Regions
 - Confidence Interval for a Binomial Probability
 - Confidence Interval for the Difference of Binomial Probabilities: Independent Samples Likelihood Testing for Regression Models
 - Linear Model
 - Additive Errors Nonlinear Model
 - Generalized Linear Model

III. Bootstrap

- 1. Introduction
- 2. Sample Bootstrap Applications
- 3. Bootstrap Standard Errors
 - Plug-In Interpretation of Bootstrap Variance Estimates
- 4. Comparison of Variance Estimation Methods
- 5. Bootstrap Asymptotics
- 6. Bootstrap Confidence Intervals
 - The Percentile Interval

- Heuristic Justification of the Percentile Interval
- Asymptotic Accuracy of Confidence Intervals
- The BC Interval
- The BCa Interval
- The Double Bootstrap (Calibrated Percentile) Interval
- ullet Reflected Percentile and Bootstrap-t Intervals
- Summary of Bootstrap Confidence Intervals
- IV. Generic Computations Algorithms
- V. Appendix Notation and Derivative Formulas
 - Notation
 - Definition and Taylor Approximations
 - Working with Derivatives

References

Boos, D. D. and L. A. Stefanski (2013). Essential Statistical Inference. Springer. 1