

Statistical Estimation Techniques

Instructor: Deepak Prajapati

Structure: 10 Sessions, 1.5 hours/ Session.

Books:

Casella, George and Roger Berger. Statistical Inference. 2nd Edition. Cengage Learning, 2001

Syllabus:

Random sample, Statistics, Estimator, Point estimation, Method of moments (MOM) and Method of maximum likelihood (MLE), Unbiasedness Estimator.

Priori distribution, Posteriori distribution, Maximum A Posteriori (MAP) Estimation, Bayes Estimators and Minimax Procedure.

Research papers Presentation (w.r.t. MOM, MLE, MAP and Bayes Estimators, etc.)