

Schedule for Part 1(14.381, Statistics)

Dates		Lectures	Problem sets
Sept 6	Thursday	1. Introduction. Short summary of probabilistic concepts. Normal distribution.	
Sept 11	Tuesday	2. Limit theorems	ps1(intro& convergence) is given
Sept 13	Thursday	3. Sample, statistics, sample distributions	
Sept 18	Tuesday	4. Sufficient statistics	Ps1 is due; ps2 (estimation&sufficient statistics) is given
Sept 20	Thursday	5. Point estimators, method of moments	
Sept 25	Tuesday	6. Efficient estimators, Rao-Cramer bound	Ps2 is due; ps3 (Information, MLE) is given
Sept 27	Thursday	7. Large sample properties of MLE	
Oct 2	Tuesday	8. Testing concepts	Ps3 is due; ps4 (testing) is given
Oct 4	Thursday	9. Testing. UMP, Neyman - Pearson lemma	
Oct 11	Thursday	10. Large sample tests	Ps4 is due; ps5 (testing, confidence sets) is given
Oct 16	Tuesday	11. Confidence sets construction	
Oct 18	Thursday	12. Bayesian concepts	Ps 5 is due; ps6 (Bayesian) is given
Oct 23	Tuesday	Midterm	Ps 6 is due