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Lecture 4: Parametric Estimation

1. Parametric Estimation and

Course > Unit 2 Foundation of Inference > and Confidence Intervals

> Confidence Intervals

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1. Parametric Estimation and Confidence Intervals

Objectives

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

- Distinguish between an **estimator** and a **statistic** .
- Compute the bias , variance , and quadratic risk of an estimator.

Determine whether or not an estimator	r is consistent .	
• Construct a confidence interval for an u	unknown parameter.	
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