Advanced Statistical Methods (BDA2221)

Jayati Kaushik

April 23, 2022

1. Estimation

Unbiasedness, Consistency, UMVUE, MLEs

2. Test of Hypothesis

Two types of errors, Test statistic, Parametric tests for equality of means and variances.

3. Linear Model

Gauss Markov Model, Least squares estimators, ANOVA.

4. Regression

Multiple linear regressions, forward, backward and stepwise regression, Logistic Regression.

5. Bootstrap

Sampling, Non-parametric bootstrap, Applications.