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Statistical Inference Lecture 1

Tuesday 2 April 2024 11:05 (1h 25m)

Plan for Lectures 1 and 2:

- Quick review of probability, frequentist vs. Bayesian approaches
- Parameter estimation, maximum likelihood, asymptotic properties of MLEs
- Hypothesis tests –general formalism, p-values
- Confidence intervals from inversion of test, from likelihood function $% \left(1\right) =\left(1\right) \left(1\right) \left($
- General analysis including nuisance parameters, asymptotics

Presenter: COWAN, Glen (RHUL)