ORF 524
Fall Semester, 2008   TTh 3:00 – 4:20 in E-225
Home page: http://www.orfe.princeton.edu/~jqfan

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Office Hours: Tuesday 11:00-12:00, Thursday 4:30–5:30, or by appointments.

Assistant in Instruction: Yang Feng, Office: 220 ORFE, 258-4660, yangfeng@princeton.edu.
Office Hours: Monday 4:30-5:30, Wednesday 11:00–12:00.


Reference:


Syllabus: Course material will be covered the following chapters (in order):

- Chapter 1: Statistical Models (1. Models, parameters, and statistics; 2. Bayesian models; 3. Sufficiency; 4. Exponential families)
- Chapter 3: Measure of Performance (1. Decision theoretic framework 2. Bayesian procedures; 3. Minimax procedures; 4. Unbiased estimation and risk inequalities)

Homework: Problems will be assigned at class meetings and will be due in class on Tuesdays of following weeks. No late homework will be accepted. Missed homework will receive a grade of zero. The lowest score will be dropped. The homework will be graded, and each assignment carries equal weight. You are allowed to work with other students on the homework problems, however, verbatim copying of homework is absolutely forbidden. Therefore each student must ultimately produce his or her own homework to be handed in and graded.

Exams: There will be one in-class midterm exam, and a final exam. All exams are required and there will be no make-up exams. Missed exams will receive a grade of zero. All exams are open-book and open-notes. Calculators may be used during the exams.

Schedules and Grading Policy:
Homework (25%) .................................................................due in class every Tuesday
Midterm Exam for this class (25%) ...........................................Tuesday, November 11, 2008 (tentative).
FINAL EXAM for this class (50%) .............................................January 14, 2009 (tentative).