Université de Neuchâtel

DESCRIPTIF DES COURS

- Faculté des sciences économiques
- www.unine.ch/seco

Semiparametric Statistics

Caractéristiques

- 3 crédits ECTS
- Cours obligatoire Master in Statistics
- Cours à option pour mathematics
- Semestre spring
- 2h cours
- Evaluation : 1 final project, 1 final exam
- Pré-requis : bachelor level statistics

Equipe enseignante

- *Prof. Yanyuan Ma*
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Objectifs

To master the modern semiparametric modeling, estimation and inference methods.

Contenu

Introduction and overview

Regular asymptotic linear estimators

Mathematical foundation and the geometrical approach

Toy examples

Coursening at random problems

Errors in variables models

Semiparametric Survival models

Connection to nonparametric methods

Dealing with asymptotics

Travaux pratiques

Use what you learned in class to solve problems and get familiar with the theoretical derivation.

Livre de texte (These are reference books. No text book is required)

Efficient abd Adaptive Estimation for Semiparametric Models, P. J. Bickel, C. A.J. Klaassen, Y. Ritov, and J. A. Wellner (1998)
Semiparametric Theory and Missing Data, A.A. Tsiatis (2006)