

Asymptotic theory, fall 2012

Literature: Ferguson, T.S. A Course in Large Sample Theory, Chapman and Hall 1996.

Teacher: Rolf Larsson.

Outline: We are going to do this course as the “Mardia course”, with two hours of lectures before lunch and one session with demonstration exercises after lunch, where every student is supposed to be prepared to solve any exercise on the board. Apart from that, the examination consists of hand-in exercises. These should be solved separately by the students. They should be handed in at the lectures, see the schedule below. All exercises will be handed out at the appropriate lecture.

All lectures are in room B331, Mondays 10.15-14, including a lunch break. (Only 10-12 the first time, 5/11.)

Schedule:

<i>Day</i>	<i>Contence</i>
5/11	Part 1, chap. 1-3
12/11	Part 1, chap. 4-5
19/11	Part 2, chap. 6-8
26/11	Part 2, chap. 9-10, Part 3, chap. 11-12
3/12	Part 3, chap. 13-15
10/12	Part 4, chap. 16-18
17/12	Part 4, chap. 19-20, 22