

Exam Tuesday 5/7

Stat 523
5-2-19 (1)

Bring 1 page of notes (front & back) + page of distributions
+ calculator (for p-value or power calculations)

Topics

Cramer-Rao Lower Bound

Mean-squared error

Relative efficiency & efficiency ; asymptotic versions

Rao-Blackwell

Lehmann-Schellé } To find a MME, find a function
of the sufficient stat. that is
unbiased

Likelihood Ratio Test

(2)

Neyman-Pearson (simple H_0 vs simple H_1) \Rightarrow LRT is MP

Uniformly most powerful tests

Bayesian Tests

Power & p-values \leftarrow Prob of seeing a test stat more
extreme than what you observed,
given H_0 .

\uparrow

Prob of rejecting H_0 , given a specific alternative value

Confidence intervals & inversion of a hypothesis test