

Useful links:

Sampling- Independence sample mean and sample variance (under Normality)

http://www2.stat.duke.edu/courses/Fall18/sta611.01/Lecture/lec12_mean_var_indep.pdf

Sufficiency

Fisher matrix

From the homepage of Jakub M. Tomczak

[https://www.ii.pwr.edu.pl/~tomczak/PDF/\[JMT\]Fisher_inf.pdf](https://www.ii.pwr.edu.pl/~tomczak/PDF/[JMT]Fisher_inf.pdf)

Asymptotic normality MLE

From the homepage of Dmitry Panchenko

https://ocw.mit.edu/courses/18-443-statistics-for-applications-fall-2006/03b407da8a94b3fe22d987453807ca46_lecture3.pdf

Application

Newton-Raphson algorithm

From the homepage of Steffen Lauritzen- useful course materials

<http://www.stats.ox.ac.uk/~steffen/teaching/bs2HT9/scoring.pdf>

Cramer Rao inequality

https://web.williams.edu/Mathematics/sjmiller/public_html/BrownClasses/162/Handouts/CramerRaoHandout08.pdf

Neyman Pearson Lemma

From homepage of Tony O'Hagan

<http://www.tonyohagan.co.uk/>

<http://www.tonyohagan.co.uk/academic/teaching/Lec17.pdf>

<http://www.tonyohagan.co.uk/academic/teaching/Lec16.pdf>

Similar Courses Website

<https://ocw.mit.edu/courses/economics/14-381-statistical-method-in-economics-fall-2018/>

<https://ocw.mit.edu/courses/18-655-mathematical-statistics-spring-2016/>

<https://ocw.mit.edu/courses/1-151-probability-and-statistics-in-engineering-spring-2005/>

<https://ocw.mit.edu/courses/18-443-statistics-for-applications-fall-2006/> (undergraduate level)

https://people.stat.sc.edu/gregorkb/STAT_713_sp_2023/STAT_713_sp_2023.html

<http://www.stats.ox.ac.uk/~steffen/teaching/bs2HT9/overview.htm>

http://web.williams.edu/Mathematics/sjmiller/public_html/BrownClasses/162/

<https://homepages.math.uic.edu/~rgmartin/Teaching/Stat511/Notes/511notes.pdf>

Exercises

<http://www.stats.ox.ac.uk/~steffen/teaching/bs2HT9/siclasses.htm>