

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

<http://math.furman.edu/~dcs/courses/math47/lectures/lecture-7.pdf>

Fisher matrix

From the homepage of Songfeng Zheng- useful course materials

<http://people.missouristate.edu/songfengzheng/>

http://people.missouristate.edu/songfengzheng/Teaching/MTH541/Lecture%20notes/Fisher_info.pdf

From Christophe Hurlin material on Advanced Econometrics - HEC Lausanne

https://www.univ-orleans.fr/deg/masters/ESA/CH/Chapter2_MLE.pdf

From the homepage of Jakub M. Tomczak

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

and likelihood ratio test

<http://people.missouristate.edu/songfengzheng/Teaching/MTH541/Lecture%20notes/LRT.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/sjmillier/public_html/BrownClasses/162/Handouts/CramerRaoHandout08.pdf

Neyman Pearson Lemma

For a proof of the theorem : homepage of Dan Sloughter

<http://math.furman.edu/~dcs/courses/math47/lectures/lecture-28.pdf>

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>

From homepage of Dan Lunn

http://www.stats.ox.ac.uk/~dlunn/b8_02/b8pdf_8.pdf

Similar Courses Website

<http://ocw.mit.edu/courses/economics/14-381-statistical-method-in-economics-fall-2006/>
<https://ocw.mit.edu/courses/economics/14-381-statistical-method-in-economics-fall-2018/>

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

<http://math.furman.edu/~dcs/courses/math47/>

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

<http://people.missouristate.edu/songfengzheng/Teaching/MTH541F21.htm>

Exercises

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