

Statistical Inference II

PhD in Economics and Statistics, University of Milano-Bicocca

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Course website: <https://aldosolari.github.io/SI2>

The main goal of this course is to expose students to modern ideas in statistical inference, ranging from classical hypothesis testing to post-selection inference.

- Hypothesis testing: a review
- The crisis of modern science
- Global testing in high-dimensions: higher criticism
- Multiple testing and error rates
- FWER control: Bonferroni and Holm
- FDR control: Benjamini-Hochberg procedure
- Post-selection inference: closed testing

Schedule

Lecture 1	April, 21	13:30 - 16:30
Lecture 2	April, 22	10:00 - 13:00
Lecture 3	April, 23	10:00 - 13:00
Lecture 4	April, 28	10:00 - 13:00
Lecture 5	April, 29	10:00 - 13:00

Course material, references, etc. will be available on the above course website.