

**STOR 891: SELECTED TOPICS ON NONPARAMETRIC STATISTICS
FALL 2018**

Course Information

Lecture: Mon.Wed. 11:15AM - 12:30PM, 107 Hanes Hall
Optional Textbooks: *Nonparametrics: Statistical Methods Based on Ranks*, by Lehmann.
Introduction to Nonparametric Estimation, by Tsybakov.
All of Nonparametric Statistics, by Wasserman.

Instructor

Instructor: Kai Zhang
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Office Hours: Wed. 2:00PM - 3:00PM; by appointment.

Tentative Topics

- Classical rank-based methods and their efficiency
- CDF estimation and bootstrap inference
- Nonparametric density estimation
- Minimax theory and lower bound techniques
- Measurement and detection of dependence

Paper Reading Project

- Important papers on the covered topics are selected.
- Each student in the class chooses one paper to read.
- Requirements for the project:
 - A written report summarizing the paper.
 - A presentation of the paper to the class.

Grading

Homework	Paper Reading Project	Total
60%	40%	100%

Notes

The Instructor reserves the right to make any changes he considers academically advisable. It is your responsibility to attend classes and keep track of the proceedings.