You can bring up to three (A4/ letter size) pages of notes. You can write on both sides of each page. There is no practice final. Study the past tests, homeworks, lecture notes and the course textbook. The following are the topics covered in the exam.

1. Random variables
2. cdf’s and densities
3. Transformations of random variables
4. Convergence in probability
5. Convergence in distribution
6. Law of large numbers
7. Central limit theorem
8. Method of moments
9. Maximum likelihood
10. Fisher information
11. Delta method
12. Bayes estimators
13. minimax estimators
14. confidence intervals
15. Hypothesis tests: Neyman-Pearson, Wald, Likelihood ratio
16. bootstrap
17. density estimation
18. nonparametric regression
19. classification

The following topics will NOT be on the exam: causal inference, directed graphs, model selection, MCMC.