

Data Analysis L3: Parameter estimation and confidence intervals

Monday 28 August 2023 11:30 (1 hour)

In this lecture we will introduce the concept of test statistics and estimators. We will explain what are the key properties of a good estimator and how to obtain it using the Maximum Likelihood and Least Squares methods. We will define confidence intervals and make a strong statement on their statistical interpretation when discussing scientific results. Finally, we will learn how to derive confidence intervals for the Maximum likelihood and Least Squares methods.

Summary

Presenter: SCULAC, Toni (University of Split Faculty of Science (HR))