

Syllabus for STAT260 (Robust Statistics)

Instructor: Jacob Steinhardt (jsteinhardt@berkeley.edu)

Lectures: T/Th 12:30-2 (Evans 332)

Office Hours: F 11-12 (Evans 325)

Course Website: <https://www.stat.berkeley.edu/~jsteinhardt/stat260/index.html>

Prerequisites

No formal requirements, but this class will be fast-paced and assume mathematical maturity.

Enrollment

If you were unable to formally enroll, send me an e-mail during the first week of class.

We may move to a larger classroom if needed for capacity.

Lecture Notes

Updated periodically: <https://www.stat.berkeley.edu/~jsteinhardt/stat260/notes.pdf>

Please e-mail typos/corrections to jsteinhardt@berkeley.edu.

Other resources: see website for reading list.

Homework/Grading

Bi-weekly problem sets, due Tuesday in class

- Graded for completion
- 40% of grade

Challenge problems

- Marked with a \star on problem set
- Submit 3 by end of semester, typset in LaTeX
- Due with corresponding problem set (submit as **separate document**)
- 60% of grade (20% each problem)
- Optional: submit extra challenge problems in lieu of problem sets or for extra credit

No final exam or project

Asking Questions

There are no stupid questions. If you are confused about something it is likely many other people are as well. I may defer some questions due to time constraints, not because they are bad questions.