

# Материал к экзамену

## Linear Models

1.4 Linear models and quadratic log-likelihood .....	34
1.4.1 Inference based on the maximum likelihood .....	37
1.4.2 A misspecified LPA .....	40
1.4.3 A misspecified noise structure .....	40
3.1 Regularization and ridge regression .....	58
3.2 Penalized likelihood. Bias and variance.....	58
3.3 Inference for the penalized MLE .....	61

<b>Generalized linear models</b> .....	255
14.1 Linear models .....	255
14.2 Generalized linear models (GLM) .....	257
14.2.1 A general deviation bound for the MLE .....	258
14.2.2 Fisher and Wilks expansions .....	259
14.3 Nonparametric sieve GLM estimation.....	264
14.4 Estimation for a penalized GLM .....	266

<b>Estimation of a log-density</b> .....	283
15.1 Log-density estimation. Conditions .....	283
15.2* Sieve nonparametric density estimation .....	290
15.5 Penalized smooth density estimation.....	301
15.6 Parametric structural log-density modeling .....	306

<b>Sieve parametric approach in nonparametric regression</b>	313
16.1 Parametric and nonparametric regression.....	313
16.2* Conditions .....	314
16.3 Large deviation result and Fisher expansion .....	322
16.4 Prediction loss and bias-variance decomposition.....	323
16.5 Sieve nonparametric estimation .....	324
16.6 Penalized regression .....	326