



STAT 330

Introduction to Mathematical Statistics

Summer 2011
Day Course

Students requiring accommodations as a result of disability, must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Instructor: Zheng Sun

Prerequisite:

STAT 285 and MATH 251

Textbook:

Introduction to Mathematical Statistics, 6th ed. by Hogg, Craig, McKean, Pearson Prentice Hall publishers.

Calendar Description:

Review of probability and distributions. Multivariate distributions. Distributions of functions of random variables. Limiting distributions. Inference. Sufficient statistics for the exponential family. Maximum likelihood. Bayes estimation, Fisher information, limited distributions of MLEs. Likelihood ratio tests. **Quantitative.**

Outline:

1. Review of Probability and Univariate Distributions
2. Multivariate Distributions
3. Distributions of Functions of Random Variables
4. Limiting Distributions
5. Inference. Sufficient Statistics for the Exponential Family.
6. Maximum Likelihood, Limiting Distributions
7. Bayes Estimation
8. Fisher Information
9. Likelihood Ratio Tests

Grading Scheme:

Assignments 10%
2 Midterms - 20% each
Final 50%

The grading is subject to change.

Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required of all members of the University. Please consult the General Guidelines of the calendar for more details.

Students looking for a Tutor should send an email to stat@sfu.ca with "Tutor Request" in the subject line.
Please only include information that you would like forwarded to our tutors mailing list.

Revised April 2011