

MAT 651 : Probability and Statistics I (Fall, 2012)

Course Description:

A review of basic probability theory, transformations and moments, common families of distributions, multiple random variables, sampling from the normal distribution, convergence concepts

Instructor

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Class Hours MW 12:45 p.m.-2:05 p.m.

Office Hours T 11 a.m.-12 a.m., W 2:30 p.m.-3:30 p.m.

Text : *Statistical Inference*, by George Casella and Roger L. Berger, 2nd edition, Duxbury

Grading Policy

Midterm Exam (30%), Final Take Home Exam (30 %), Homework (40%)

Prerequisite: Calculus

Course Schedule : Chapters 1-5 and a part of Chapter 6 if time permits.

** Midterm (in Class): October 15, 2012 (Monday)

** Take-home Final: December 5, 2012 (Wednesday) – December 7, 2012 (Friday)

References

Bickel and Doksum (2001) *Mathematical Statistics*, Vol. 1, 2nd edition, Prentice Hall
Cox and Hinkley (1974) *Theoretical Statistics*, Chapman and Hall
Dudewicz and Mishra (1988) *Modern Mathematical Statistics*, Wiley
Gnedenko (1989) *Theory of Probability*
DeGroot and Schervish (2002) *Probability and Statistics*

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