

STATISTICS 450-3

STATISTICAL THEORY

Fall 2003
DAY COURSE

Instructor: S. Banneheka

Prerequisite:

STAT 350. Students with credit for MATH 472 may not take STAT 450 for further credit.

Textbook:

Statistical Inference 2nd Edition by Casella and Berger, publisher Duxbury/Thompson Learning, c.2002

Calendar Description:

Distribution theory, methods for constructing tests, estimators, and confidence intervals with special attention to likelihood methods. Properties of the procedures including large sample theory.

Outline:

1. Review of probability and distribution theory. Conditional probability, marginal and conditional distributions, independence. Distributions of functions of random variables. Bivariate and multivariate normal.
 2. Likelihood methods of inference. Multi parameter likelihoods, maximum relative likelihood, likelihood ratio statistic. Sufficiency.
 3. Testing hypotheses. Neyman-Pearson theory. Most powerful and uniformly most powerful tests. Likelihood ratio tests. Acceptance sampling.
 4. Interval estimation. Inversion of significance tests.
 5. Bayesian estimates, point estimates, predictive distributions.
 6. Stochastic convergence. Limiting distributions. Continuity theorem. Central limit theorem.
 7. Theory of likelihood functions, regularity conditions, properties of information matrix, information in summary statistics, sufficient statistics, parameter transformations, efficiency, consistency. Maximum likelihood large sample theory.
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Grading

To be announced first day of class

Students should be aware that they have certain rights to confidentiality concerning the return of course papers