



STAT 450

Statistical Theory

Fall 2010
Day Course

Students requiring accommodations as a result of a disability, must contact the Centre for Students with Disabilities 778-782-3121 or csdo@sfu.ca

Instructor: Dr. Jinko Graham

Prerequisite:

STAT 330

Textbook:

Statistical Inference 2nd Edition by Casella and Berger, published by 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:

Students entering this course are responsible for having a solid understanding of the concepts of joint, marginal and conditional distributions; independence and conditional independence.

7. Testing in large samples

- a) likelihood ratio tests and large-sample approximations to their distributions
- b) score tests and large-sample approximations to their distributions