Course Outline STA347H1

from the private notebook
of
David Brenner

Sep10, 2019

contact info: lectures:

Prof. David Brenner Tues 6 - 9 (evening)
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ref./text:

Brenner, David :
FROM THE PRIVATE NOTE BOOK
Illustrated adventures in very (very) mathematical
stochastic modelling & statistical inference, 2004-19

Ross, Sheldon M. :
INTRO TO PROB MODELS (1972/2000/3)

Grimmett, Geoffrey & Stirzaker, David :
PROBABILITY & RANDOM PROCESSES (1982/2004/5)
topics:

caution: all contents subject to shuffling, merging, expansion
& (really serious) modification

• probability, expectation & the LLN;
  the CLT & slutsky

• the elementary distributions of statistical practice
  and the poisson process

• the (extremely) general linear model:
  means, variances, correlation & regression;
  conditional expectation & bayes’ theorem

• moment generating functions, characteristic functions
  & the multivariate normal

• probability generating functions, markov processes
  and the general random walk

grading \((G)\):

test \((T)\) = 40 – Tues. Oct. 29

final \((F)\) = 60 – Dec. 7 - 20

\[ G = T + F \]

(NOTE: test \(T\) will be held during class time.)