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.)