

Course Outline STA347H1

from the private notebook
of
David Brenner

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contact info:

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office: Tues. 4-6

lectures:

Tues 6-9 (evening)

ref./text:

Brenner, David :
FROM THE PRIVATE NOTE BOOK
Illustrated adventures in very (very) mathematical
stochastic modelling & statistical inference, 2004-17

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

- the elementary distributions of statistical practice
- probability, expectation & the LLN;
the CLT & Slutsky
- the 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
- the Poisson process

grading (G) :

3 assignments @ 15 each ($A = A_1 + A_2 + A_3$) = 45

test (T) = 20 - Tues. Oct. 31

final (F) = 35 - Dec. 9-20

$$G = A + T + F$$

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