

Course Outline STA2112F/452H1

from the private notebook
of
David Brenner

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office: Wed. 11-12

lectures:

Wed 10-11, Fri 10-12

ref./text:

Brenner, D. :

FROM THE PRIVATE NOTE BOOK:

Illustrated adventures in very (very) mathematical
stochastic modelling & statistical inference, 2004-16

Fraser, D.A.S. :

PROB & STATS: THRY & APPS (1976/2002/8)

Knight, K. :

MATH STATS (2000)

Lehmann, E.L. :

TESTING STAT HYPs (1957/86) & THRY of PT EST (1986)

Silvey, D.F. :

STAT INF (1976)

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

- the elementary distributions of statistical practice
- expectation & the LLN, the CLT & Slutsky
- the general linear model: correlation & regression, conditional expectation & Bayes' theorem
- multivariate normal, characteristic functions & moment generating functions
- rotational invariance
- order statistics & permutation invariance

grading (G) :

test (T) = 40 – Fri. Nov. 18

3 assignments @ 20 each ($A = A_1 + A_2 + A_3$) = 60

$$G = T + A$$

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