

Course Outline STA2112F/452H1

from the private notebook
of
David Brenner

Sep8, 2014

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office: Wed. 11-12

lectures:

Mon, Wed, Fri 10-11

ref./text:

Brenner, D. :

FROM THE PRIVATE NOTE BOOK:

Illustrated adventures in very (very) mathematical
probability & statistics, 2007-14

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
 - multivariate normal, characteristic functions & moment generating functions
 - rotational invariance
 - the general linear model: correlation, regression, conditional expectation & bayes' theorem
 - order statistics & permutation invariance
 - LLN, CLT & slusky

grading (G) :

test (T) = 40 – Wed. Nov. 12

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

$$G = T + A$$

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