

STA 261 LM5101 – Probability & Statistics II

Course Outline (Winter 2014)

Course Information

Course description

A sequel to STA257H1, providing a rigorous introduction to the logical foundations of statistical inference and the practical methodology engendered. Topics include: statistical models, parameters, samples and estimates; the general concept of statistical confidence with applications to the discrete case and the construction of confidence intervals and more general regions in both the univariate and vector-valued cases; hypothesis testing; the likelihood function and its applications; the basics of data analysis, unbiasedness, sufficiency, linear models and regression.

http://www.artsandscience.utoronto.ca/ofr/calendar/crs_sta.htm#STA261H1

Course Instructor

Jonathan Lee, jonathan@utstat.toronto.edu
Sidney Smith 6006

Instructor office hours

Monday 2pm to 4pm
Or by appointment (via e-mail)

Course webpage

<http://www.utstat.toronto.edu/~jonathan/sta261/>

Check Blackboard (<http://portal.utoronto.ca>) frequently for announcements and updates. Lecture slides will be posted by Monday before each week.

Lectures

McLennan Physical Labs room 203
Wednesday 7pm – 10pm

Tutorials

Wednesday 6pm – 7pm (starting second week of classes)
Check Blackboard for section and location of tutorials

Text

Rice, John (2007), *Mathematical Statistics and Data Analysis, Third Edition*.
Brooks/Cole, ISBN 0-534-39942-8.

Evaluation

Grading scheme

- 16% quizzes
- 34% midterm
- 50% final exam

Quizzes

There will be 10 short quizzes during each week's tutorial. There are **no** make-up quizzes. The lowest two quizzes will be dropped to accommodate missed quizzes due to illness or other reasons.

Midterm and final exam

There will be one midterm and one final exam. Both will be 3-hour closed book exams. The midterm will be held during the lecture time on

Wednesday, February 12, 2014 from 7pm – 10pm.

Location to be announced.

There will be **no** make-up midterm. If missed due to a legitimate reason, proper documentation must be provided to the instructor and the weight will be transferred to the final exam.

The final exam date will be scheduled by the registrar during the final exam period and will be announced mid February. The final exam will be a cumulative exam covering material from the entire course.

Grading questions

Grading questions for quizzes should be directed to the TA during tutorials the same day that you receive it back.

Grading questions for the midterm should be brought in person to the instructor within one week of the midterm being returned.

Academic Integrity

You are expected to follow the University of Toronto's Code of Behaviour on Academic Matters. See <http://www.utoronto.ca/academicintegrity/>.

Extra Help

Questions should primarily be addressed to TAs during tutorials. The teaching assistants for this course this term are:

- Tianyi Jia, tianyi.jia@mail.utoronto.ca
- Jin Hyung Lee, jinyung@utstat.utoronto.ca
- Blair Rose, blair@utstat.utoronto.ca

E-mail

Emails about course administration should be sent to the instructor. Questions about course content should be sent to the TA leading your tutorial section. You should expect a response to emails within 48 hours Monday-Friday.

E-mail should be used only to provide non-personal information or to ask a question that requires a brief response. For more lengthy discussions, you should raise the question during tutorial or visit during office hours.

Extra office hours will be held by both instructor and TAs the week before the midterm and final exam.