Course Outline STA2112F/452H1

from the private notebook
of
David Brenner

Sep13, 2017

contact info: lectures:

Prof. David Brenner Wed 10-12, Fri 10-11
Sid Smith 6016A
416-978-6368
brenner@utstat.toronto.edu
office: Wed. 12-1

ref./text:

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

Fraser, D.A.S. :

Knight, K. :
MATH STATS (2000)

Lehmann, E.L. :
TESTING STAT HYPs (1957/86) & THRY of PT EST (1986)

Silvey, D.F. :
STAT INF (1976)
topics:

cautions: all contents subject to shuffling, merging, expansion & (really serious) modification

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

grading \( G \):

test \( T \) = 40 - Wed. Nov. 15

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

\[ G = T + A \]

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