Course Outline STA2112F/452H1

from the private notebook
of
David Brenner

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lectures:

Wed 10-12, Fri 10-11

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. :
    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)

topics:

caution: 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

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

$$G = T + A$$

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