MAT 4175/MAT 5313

Introduction to Mathematical Statistics

Professor: M. Alvo

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Office Hours	Tuesday 13:00-14:30 P.M

Textbook	Introduction to Mathematical Statistics
	Hogg, McKean and Craig
Web site	http://mysite.science.uottawa.ca/malvo/

Midterm : *October 2018*	*25%*
Homework *	15%
Final exam	60%

*Homework is remitted on Wednesday at the start of class.

 Both the final exam and the mid-term are *closed book*.

Course description:

Limit theorems. Sampling distributions. Parametric estimation. Notions of sufficiency and efficiency. Neyman-Pearson lemma, Likelihood ratio tests. Parametric and nonparametric inference for two samples. Experimental designs. Contingency tables. General linear model. Decision theory and Bayesian analysis.

Prerequisites: MAT2375, MAT2121 or MAT2122, MAT2141 ou MAT2342.

Chapter		Pages	
5		289-314	
6		321-367	
7		375-428	
8		429-459	
9		473-482	
10		525-571	
11		my notes	

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