STAT 512: STATISTICAL INference: Fall 1997

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Class times: MWF 10.30-11.20; Thomson 135 (NOTE CHANGE) and Th. 10.30-11.20; Bagley 131
The Thursday session is an integral part of the course.

Text: Statistical Inference, by G. Casella and R. Berger. (C&B)

Mathematical Statistics by S. F. Arnold.

Prerequisites: Basics of Probability theory (Math/Stat 394/5), Multivariable calculus, and Linear algebra. Most of the first three chapters of C&B should be familiar.

Homework: Weekly assignments, due each Monday in class unless otherwise stated.
You are welcome to discuss homework problems with others, but, for your own benefit, writing up solutions should be an individual effort. Please write legibly and logically. All (and only) required homework problems should be handed in; some may be assessed more thoroughly than others.

Grade: Homework 30%, midterm 20%, final 50%. The actual grade will be a monotone increasing function of the percentage total score.

Final Exam: Friday December 12, 8.30-10.20. Note this is the corrected information from the UW web page; the printed time schedule is incorrect.

E-mail: To facilitate communication, you are encouraged to use e-mail as much as possible. ALL students should subscribe to the Stat512 class email list (details later). If you do not have alternative computing resources, you are entitled to have an MSCC Stat512 class account; see me for this. The class web page is at www.stat.washington.edu/thompson/s512.html

Overview: The course will assume broad knowledge of Chapters 1-3 of C&B, although some key items will be reviewed. The first 3-4 weeks will be on bivariate and multivariate distributions, sums of random variables and other material in Chapters 4,5 of C&B, as far as possible from a statistical perspective. The remainder of Stat 512 will be directed towards material in Chapters 6 and 7 of C&B, while Stat 513 will cover material from Chapters 7 to 10. Chapters 11 and 12 are also useful, but the Stat and Biostat "Applied courses" and Biostat/Stat 533 are the primary sources for material on linear models.

Homework 1: Due October 6: Reading: review Chapter 1, and Chapter 2 sections 2.1 & 2.2 of C & B
Exercises: Chapter 1; 1.12, 1.20, 1.34, 1.38, 1.61 Chapter 2; 2.5, 2.18, 2.24

Handouts: A single packet of outline notes for STAT512-513 will be available at the copy center in B142 Communications. Other handouts and homework solutions will be made available through the same UW copy center.