Course Outline STA2112F/452H1

from the private notebook
of
David Brenner

Sep8, 2014

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ref./text:

Brenner, D. :
FROM THE PRIVATE NOTE BOOK:
Illustrated adventures in very (very) mathematical
probability & statistics, 2007-14

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)
- *Caution*: all contents subject to shuffling, merging, expansion & (really serious) modification

- the elementary distributions of statistical practice

- multivariate normal, characteristic functions & moment generating functions

- rotational invariance

- the general linear model: correlation, regression, conditional expectation & Bayes' theorem

- order statistics & permutation invariance

- LLN, CLT & Slutsky

**Grading (G):**

\[
\text{test (T)} = 40 \quad \text{Wed. Nov. 12}
\]

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

\[
G = T + A
\]

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