Mathematical Statistics II — Stat 6720, Section 001, Spring 2000

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Office hours: MWF 2:30pm – 3:30pm and by appointment

Text: *An Introduction to Probability Theory and Mathematical Statistics*
by Rohatgi, V. K. (1976), John Wiley and Sons, New York.

Classes: MWF 10:30am – 11:20pm (Mo, January 10 – Fr, April 28, 2000).

Room: **To be announced**

Course Objectives:

1) This course, as its prerequisite, Stat 6710, will work through Rohatgi fairly linearly. However, I reserve the right to skip around or bring in some outside material. Rohatgi will be the only textbook for this sequence. We continue where Stat 6710 ended in December 1999, i.e., with Chapter 6.5 in Rohatgi.

Course Requirements:

0) Prerequirement: Stat 6710, or knowledge similar to Rohatgi, Chapters 1 through 6.4, is highly desireable. Also valuable, but not required, are good backgrounds in linear algebra and advanced calculus. If you are concerned about your preparation, please contact me.

1) Class Attendance: You are responsible for all material assigned as required reading and/or presented in lecture.

2) Lecture Notes: Lecture notes will be prepared by the instructor. A "working" version will be handed out at the beginning of each class. The "final" version will be provided within a few days after a lecture.

3) Lecture Preparation & In–Class Presentation: Each student has to prepare and teach two 50min lectures during the course of the semester. This includes the preparation of a working version of the lecture notes, teaching the lecture, and providing the final version of the lecture notes. A draft version of a previous Stat 6720 lecture that contains the material to be discussed in class will be provided about 7 to 10 days before a lecture has to be taught by a student. This part is worth a total of 20% (200 points) of your course grade.

4) Homework: Assignments will be handed out in class every 10 to 14 days. Homework will be collected in class about 12 days thereafter (the exact due date will be stated on each homework assignment). Homework mailed in, sent by FAX, or sent by e–mail by the due date will be accepted as well. In general, late homework will not be accepted. Homework assignments are worth a total of 20% (200 points) of your course grade. To obtain full credit, you must show your work leading to the correct answer. However, even if your answer is wrong, you will probably receive at least partial credit if you show your work, but not otherwise. If you like, you may work in groups on the homework assignments. In fact, you are encouraged to do so. However, each person must turn in an individual homework solution sheet. Photocopies are not permitted.

5) Software: This course will not focus on any particular mathematical or statistical software package. You can use any statistical package you want for the homework assignments.

6) Midterm: There will be a 3–day take–home midterm exam to be handed out on Friday 2/25/2000 worth a total of 25% (250 points) of your course grade.

7) Final: There will be a 3–day take–home final exam to be handed out on Friday 4/21/2000 worth a total of 35% (350 points) of your course grade. Midterm and final will consist of problems like those in the homework assignments.

8) Disabilities: If a student has a disability that will likely require some accommodation by the instructor, the student must contact the instructor and document the disability through the Disability Resource Center, preferably during the first week of the course. Any requests for special considerations relating to attendance, pedagogy, taking of examinations, etc. must be discussed with and approved by the instructor. In cooperation with the Disability Resource Center, course materials can be provided in alternative formats — large print, audio, diskette or Braille.

Grading System:

Final	35%	350 pts
Midterm	25%	250 pts
Homework	20%	200 pts
2 Lectures	20%	200 pts
Total	100%	1000 pts

Course grades will be generally comparable (in terms of distribution) with grades assigned in other graduate statistics courses.

The above schedule and procedures in this course are subject to change in the event of extenuating circumstances.