Stat 670A: Advanced Mathematical Statistics  (Fall/2013)

Class Meetings: Tuesday and Thursday 2:00 PM - 3:15 PM

Instructor: Dr. Kung-Jong Lui, GMCS 509, e-mail: kjl@rohan.sdsu.edu

Office Hours: Tuesday and Thursday, 8:30 AM-9:30 AM and 1:00 PM - 2:00 PM


Course Grade: Grades are given on the basis of

1. Homework Assignments account for 25%,

2. Midterm, 25%

and

2. A Final Exam, 50%.

Course Outlines:

This course will cover probability theory, conditional probability and independence, distribution functions, probability density and mass functions, transformations and expectations of random variables, moment generating functions, commonly used distributions including exponential families, joint and marginal distributions, bivariate transformations, hierarchical models and mixed distributions, distributions of sums of random variables, convergence concepts, and theories of data reduction.