

COURSE ANNOUNCEMENT

FALL 2008

STP 427

Mathematical Statistics

Instructor: Dr. Sharon Lohr, 965-4440, sharon.lohr@asu.edu

Time: 1:30 - 2:45 Tuesday & Thursday

Location: ECG 335

Class Number: 78283

Credits: 3

Course Description: In this class we shall study the theory underlying commonly used statistical methods such as confidence intervals and t tests. Topics include order statistics, convergence in probability and distribution, method of moments and maximum likelihood estimation, properties of estimators, complete and sufficient statistics, general construction of confidence intervals, methods for constructing hypothesis tests, and asymptotic theory. All methods will be related to statistical practice.

Prerequisites: MAT 272 and STP 421. STP 420 and MAT 371 are highly recommended.

Textbook: Bain and Engelhardt (1992). *Introduction to Probability and Mathematical Statistics*, 2nd Ed. Boston: PWS-Kent.