Instructor: Dr. A. Sen, Office: LB 921-23 (SGW), Phone: 848-2424, Ext. 3230
Email: arusharka.sen@concordia.ca

Office Hours: Mondays, Wednesdays 15:00–16:30, and by appointment.

Prerequisite: STAT 250; STAT 349 previously or concurrently.


Final Grade: The final grade will be based on the higher of (a) or (b):
a) Homework 10%, term exam (FRI., 17 OCT., 2014) 20% and final exam 70%
b) Final exam 100%

Note: - All assignments should be done independently.
- MAST 670/881I students will be given additional assignment/exam problems.

Topics:
1. Distribution of functions of several random variables (distribution function technique, change of variable technique), sampling distribution of mean and variance of a sample from Normal ($\mu, \sigma^2$) distribution: [6th Edition: Sec. 2.2, 2.7].
4. Sufficiency, minimal sufficiency, completeness, UMVUE, Rao-Blackwell and Lehman-Scheffe theorems: Sec. 7.2 - 7.8.
5. Bayesian inference [6th Edition: Sec. 11.2.1 – 2, 7th Edition: Sec. 11.2.1 - 4].
6. Hypothesis testing [6th Edition: Sec. 5.5, 6.3 6.5, 7th Edition: Sec. 4.5, 6.3, 6.5].