MATHEMATICAL STATISTICS I - STAT 405, 2018

Instructor:	Dr. Marengo (phone: 475-6872, e-mail: jemsma@rit.edu)
Office:	Room 3302 of Building 8 (the College of Science)
Office Hours:	(tentative) 10:30-11:30 on Monday, Wednesday, and Friday (others by appointment)
Request:	If you need to contact me when you are ill, please do so ***by phone or e-mail. Also, please turn off cell phones during class.***
Text:	*Introduction to Mathematical Statistics* (7th edition) by Hogg, McKean, and Craig
Prerequisite:	SMAM 252 (Probability and Statistics II) or equivalent
Coverage:	Chapters 1-5
Attendance:	Required except during illness
Class Meets:	Tuesday and Thursday from 9:30-10:50 in room 1305 of Gosnell(8)

EXAMS AND HOMEWORK

There will be a two hour, non-comprehensive in class, open-book, open-notes, open-calculator exam roughly halfway through the course. There will be a two-hour, open-book, open-notes, open-calculator comprehensive final exam during finals week. Homework will be assigned regularly. All homework assigned in a given week will be due on Tuesday of the following week. Late homework will be penalized 50% and it will not be accepted after Friday of the week that it is due.

GOALS

This course will provide an in-depth treatment of the most important families of univariate and multivariate probability distributions, which will include a detailed study of marginal and conditional distributions. A heavy emphasis will be placed on transformations of random variables and vectors. Other topics include order statistics, the Law of Large Numbers, and the Central Limit Theorem.

GRADING

Midterm exam	20%
Final Exam	30%
Homework	50%

SCALE

A:90-100,A-:88-89, B+:86-87,B:80-85,B-:78-79,C+:76-77,C:70-75,C-:68-69,D:60-67,F:59 or below