- Gupta, S.C. and Kapoor, V.K.(2020): Fundamental of Mathematical Statistics, 12th Edn. Sultan Chand and Sons.
- Sinha, S.K. (1986):Reliability and Life testing; Wiley Eastern.

SUGGESTIVE READINGS:

- Hogg, R.V. and Craig, A.T (2018): Introduction to Mathematical Statistics, 8th Edn. Pearson Education.
- Casella, G. and Berger, R.L. (2002): Statistical Inference. 2nd Edition, Duxbury Press, Pacific Grove.
- Hogg, R.V. and Tanis, E.A. (1988): Probability and statistical Inference, 6th Edn. Pearson Education
- Rohatgi V.K, (2013): Statistical Inference- Dover Publication, New York.

Note: Examination scheme and mode shall be as prescribed by the Examination Branch University of Delhi, from time to time.

DISCIPLINE SPECIFIC CORE COURSE-14: LINEAR MODELS

CREDIT DISTRIBUTION, ELIGIBILITY, AND PRE-REQUISITES OF THE COURSE

Course title & code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lectures	tutorials	practical		
Linear Models	**4**	**3**	**0**	**1**	Class XII pass with Mathematics	Basic knowledge of matrix theory, probability distributions and sampling distributions

Learning Objectives:

learning objectives include:

- Developing a clear understanding of the fundamental concepts of linear models.
- Developing associated skills allowing the students to work effectively with them.

Learning Outcomes:

After completion of this course, students should have developed a clear understanding of:

- Theory and estimation of Linear Models.
- Gauss-Markov Theorem and its use.
- Distribution of quadratic forms.
- Simple and Multiple linear regression models and their applications.
- Fitting of these models to real or synthetic data, derivation of confidence and prediction intervals, and a sound scientific interpretation of the results.
- Techniques of Analysis of Variance and Covariance under fixed effects model.

- Assessment of the quality of the fit using classical diagnostics, awareness of potential problems (outliers, etc.) and application of remedies to deal with them.

SYLLABUS OF DSC-14

THEORY

UNIT I **(10 Hours)**

Estimation theory and Distribution of Quadratic forms

Gauss-Markov setup, Theory of linear estimation, Estimability of linear parametric functions, Method of least squares, Gauss-Markov theorem, Estimation of error variance. Cochran's theorem and distribution of quadratic forms.

UNIT II **(10 Hours)**

Analysis of Variance

Definition of fixed, random, and mixed effect models, Technique of ANOVA, assumptions for its validity, analysis of variance in one-way classified data and in two-way classified data with an equal number of observations per cell for fixed effect models.

UNIT III **(14 Hours)**

Regression analysis:

Estimation and hypothesis testing in case of simple and multiple linear regression analysis, Confidence intervals, and Prediction intervals, Concept of model matrix and its use in estimation. Effect of orthogonal columns in the X matrix, Partial F-test and Sequential F-test, Bias in regression estimates.

UNIT IV **(4 Hours)**

Analysis of Covariance:

Technique of ANOCOVA, assumptions for its validity, use, and analysis of covariance in one-way classified data with a single concomitant variable.

UNIT V **(7 Hours)**

Model checking and Model Building

Prediction from a fitted model, Residuals and Outliers, Lack of fit and pure error, Violation of usual assumptions concerning normality, Homoscedasticity, and collinearity, Diagnostics using quantile-quantile plots. Techniques for Variable selection. Polynomial Regression models: Orthogonal Polynomials.

PRACTICAL/LABWORK -30 Hours

List of Practicals

1. Estimability when X is a full rank matrix.
2. Estimability when X is not a full rank matrix.
3. Distribution of Quadratic forms.
4. Simple Linear Regression.
5. Multiple Regression.
6. Tests for Linear Hypothesis.
7. Bias in regression estimates.
8. Lack of fit.
9. Stepwise regression procedure.
10. Analysis of Variance of a one-way classified data.
11. Analysis of Variance of two-way classified data with one observation per cell.
12. Analysis of Variance of two-way classified data with m (> 1) observations per cell.

13. Analysis of Covariance of a one-way classified data.
14. Residual Analysis.
15. Orthogonal Polynomials.

Practical work to be conducted using electronic spreadsheet / EXCEL/ Statistical Software Package/ SPSS/ calculators.

ESSENTIAL READINGS

- Montgomery, D. C., Peck, E. A. and Vining, G. G. (2012): Introduction to Linear Regression Analysis, 5th Ed., John Wiley and Sons.
- Rencher, A. C. and Schaalje, G. B. (2008): Linear Models in Statistics, 2nd Ed., John Wiley and Sons.
- Draper, N. R. and Smith, H. (1998): Applied Regression Analysis, 3rd Ed., John Wiley and Sons.

SUGGESTIVE READINGS:

- Weisberg, S. (2005): Applied Linear Regression, 3rd Ed., John Wiley and Sons.
- Rawlings, John O. Pantula Sastry G. Dickey, David A. (1998) Applied Regression Analysis: A Research Tool, Second Edition
- Bapat, R.B.(1993): Linear Algebra and Linear Models, Hindustan Book Agency.

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DISCIPLINE SPECIFIC CORE COURSE 15 –: STOCHASTIC PROCESSES

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Stochastic Processes	4	3	0	1	Class XII pass with Mathematics.	knowledge of probability, probability distributions and sampling distributions

Learning Objectives:

- To define, design and model
- To analyze transitions through Markov chains
- To identify the real life applications of stochastic processes