Stat-327 Statistical Data Analysis VIII

50 Marks: 02 Credits

Number of Class: 20-26

Group A (Order Statistics and Non-parametric Methods):25 Marks

Estimation of moments, point and interval estimation of distribution function and density function,

point and interval estimation of percentiles, confidence interval for distribution function.

Randomness test based on ranks, Kolmogorov-Smirnov (K-S) test, Chi-Square test, Sign test,

Wilcoxon signed-rank test, binomial and quantile test, Kolmogorov-Smirnov two-sample test,

median test and Mann-Whitney U test, Wilcoxon rank-sum test, terry hoeffding test, Van Der

Waerden test, test for different location and scale problems.

Group B (Test of Hypothesis): 25 Marks

Most powerful test, Uniformly Most Powerful Test, Uniformly Most Powerful Unbiased Test, Locally

Uniformly Most Powerful Unbiased Test, Optimal Tests in Different Situations, Randomized Tests, Consistent Tests, Unbiased Tests, Similar Region, Likelihood Ratio Test, Generalized Likelihood Ratio

Tests, Monotone Likelihood Ratio Test, Test of homogeneity in Parallel Samples., LM Test and Wald

Test, SPRT, OC and ASN Function, Bayesian Test of Hypothesis.

Viva-Voce: 50 Marks