Mathematical Statistics II, MATH 4262

MWF 11:05–11:55, Skiles 170

Instructor: Dr. Liang Peng, Room 206 Skiles Building, Tel: (404) 894-4751, Fax: (404) 894-4409, Email: peng@math.gatech.edu

Text book: Hogg, McKean and Craig, Introduction to Mathematical Statistics, 6th Edition.

Prerequisite: Math 4261.

Office Hours: MWF 10:00-11:00 or by appointment. Questions by email are always welcome.

Outline: Most powerful tests, uniformly most powerful tests, likelihood ratio tests, quadratic forms, analysis of variance, test of independence, nonparametric statistics, linear models, Bayesian statistics

Homeworks: Grade some of them. Solutions will regularly be posted at the website of this course.

Grading Policy:

course grade = (2 * Exam1 + hwcl + 3 * Finalexam)/6

hwel: homework plus quiz in class

A: [85, 100]; **B:** [70, 85); **C:** [60, 70); **D:** [50, 60); **F:** [0, 50).