Mathematical Statistics I, MATH 4261

MWF 11:05–11:55, Instr Center 215

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

Text: Hogg, Mckean and Craig, Introduction to Mathematical Statistics, 6th edition.

Prerequisite: Math 3215.

Office Hours: MWF 12:00-13:00 or by appointment.

Outline: conditional cdf and expectation, special distributions, convergence in probability, convergence in distribution, delta-method, central limit theorem, order statistics, maximum likelihood estimation, sufficient statistics, completeness, minimal sufficiency.

Homeworks: Some of assigned problems will be collected for grading. In general, I will notify you one week before the turn-in date through T-square and in class. Solutions and class notes will regularly be distributed via T-square.

Grading Policy:

course grade = (2 * Exam1 + 2 * Exam2 + hw + 3 * Finalexam)/8,

where each one has 100 points. The final letter is

A:85--; B:75--84; C:60--74; D:50--59; F: below 50

Tentative test dates: