STAT 431: Overview of Mathematical Statistics

Date: Fall 2014
Time: TTh 1:00 pm – 2:15 pm
Location: Duncan Hall 1042

Instructor:
Prof. John A. Dobelman
dobelman@stat.rice.edu
Duncan Hall 2100: 713 348 5681
Office Hours: By appointment.

Teaching Assistant (TA):
Sarah M. Tooth, smt6@rice.edu
Liangcai Zhang, lz30@rice.edu
DH2094; 832-692-6437
Katherine Shoemaker, kas23@rice.edu
DH0139; 281-770-3389
Office Hours: By appointment

Course Website:
http://www.stat.rice.edu/~dobelman (see courses)
We will also be using OWL-Space.

Sponsored Message Regarding Student Responsibility
The Committee on Examinations and Standing has asked that we reiterate the responsibilities of the student to comply with deadlines affecting their status and standing. Essentially this means that you need to be aware of the deadlines for which you alone are responsible (i.e., not your advisor, etc.). This data is maintained at registrar.rice.edu/calendars.

Other Recommended Titles
There are a vast number of resources for additional information for mathematical statistics. We recommend you read the monographs provided in Owl-Space under Resources / Qualifier Review, or study some of the online courses provided on my website.

Textbook
Students are expected to have purchased their required texts during the first week of class. If the text is available at the "Rice" bookstore, and the student elects to purchase the book elsewhere, and this elsewhere-obtained book is not in hand, the student is nonetheless responsible for all assignments and readings. Rice University is generally not able to provide copies of these texts for your use.

Course Objectives:
This course is designed to provide an overview of mathematical statistics at an advanced undergraduate or graduate level. Background in a calculus-based statistics course is assumed. Topics include random variables, distributions, transformations, moment generating functions, common families of distributions, independence, sampling distributions, the basics of estimation theory, hypothesis testing and Bayesian inference.
**Course outcomes**
By the end of the course the student will be able to combine the developed concepts to come up with an approach, and perform the necessary calculations needed to solve, specific mathematical statistical inference problems.

**Course Content:** Chapters 1 – 12 of text and possible special topics. Topics/chapters include


**Grading:**
Grading for this course will consist of homework exercises from the text (25%), a midterm examination (30%), a final examination (40%), and 5% course participation.

**Assignment Submission and Late policy**
All assignments must be submitted in class on the date due as hard copy to the instructor or his designee. You MUST INCLUDE the homework cover page available on Owl-Space (Resources / Reference & Helpfiles). The instructors/TA will not be able to print out e-mailed or online-only assignment submissions. Late papers will in general not be accepted without a university approved excuse. A 20% penalty for HW turned in by next class may be applied; no credit for submissions later than this, although you might be able to negotiate with the grader.

**Examinations**
Exams will usually be closed-book and closed-notes, except that a single piece of paper "cheat-sheet" is permitted. Calculators are permitted, under pledged conditions; NO INTERNET is permitted. Usually a computer is not required.

**Final Examination**
Final examinations will be conducted in accordance with the registrar's policy on such exams. The final is expected to be based on material covered since the mid-term exam, but which will necessarily be cumulative!

**Attendance:**
Students are expected to attend class. Much material is presented in class which might not otherwise be in texts, notes, etc. Attendance will be reflected in the Class Participation portion of the course grade. Although we plan on keeping the course website up to date, if a student misses a class, then he/she is responsible for keeping up with the course material and finding out if any exams, quizzes, or homeworks have been assigned or scheduled. Similarly, changes to important due dates might sometimes be made in class to your benefit which might not be immediately posted on Owl-Space.

**Laptops and Wearable/Portable Electronic Devices (PED).**
Unless so requested by the instructors, please do not use these devices during class. These include laptops, earbuds, gaming devices, mp3/music/media players, cell/smart-phones, PDA's, Kindle/e-book readers, tablet computers, Apple i* devices, multi-purpose wrist communicators, cameras, GPS/GIS devices, etc. Hearing aids are acceptable to use in accordance with the last item (disabilities) and procedures herein. From time to time the instructors may ask a student to look something up, but in most cases this is not necessary. If the student requests, such devices may be permitted if the purpose is clearly articulated in advance. The student will be asked to put away their PED's if they are taken out in class; upon the second request, they will be collected by the instructor.
Software
Although this is a mathematically-oriented course, which could theoretically provide for no calculations whatsoever, such an approach today is unrealistic. Many problems you will be solving would benefit from numerical likelihood calculations, inversions, bootstrapping, numerical integration/optimization, etc., if only to check theoretical results.

It is impossible to perform statistical/quantitative data analysis today without some sort of computer software, and it is expected that the student will become proficient with one or more statistical software packages. The most widely used data analysis software in the real world today is Microsoft Excel, and its capabilities are impressive. However, more specialized software is sometimes needed, such as Matlab, R, S-Plus, SAS, Resampling Stats, SPSS, Stata, StatTools, StatExact, Lisrel, @Risk, Maple, Mathematica, C-Plex, SQL, etc. Of these, R has become the choice of many because of its ease of use and low cost (FREE!) Download information for some of these packages is available on the course website(s).

One can also program most statistical procedures in a "high-level" programming language such as Java, C++, FORTRAN, VB, etc., along with specialized add-in routine libraries, but these require a lot of work to code and debug. Additionally, you will find that most corporate employers will not be paying for the nice software that is available for you here on campus. Consequently, to enhance your value to your future employer, we suggest that you become proficient in Excel, R and SQL/SAS. Note that a good word processor will also be required in order to prepare reports and presentations; Microsoft Word, OpenSource, LaTeX, etc., are candidates for use in preparing these documents, although the use of LaTeX in the business world is, unsurprisingly, sparse.

Rice Honor Code:
Before enrolling in this course, you must understand and agree to abide by the Honor System in place at Rice University which protects the academic integrity of all coursework. All students (including graduate students) at Rice are bound by the Rice Honor Code. The Honor Code is a unique feature at Rice, one that is valued highly, and is of profound importance. New students should familiarize themselves with the Honor Code before starting classes. Honor Code violations are very serious, and can lead to dismissal from the University. Suspected violations will be processed in accordance with applicable procedures; see http://honor.rice.edu.

Examinations, if held, are conducted under pledged conditions. Proper recitation and use of the Honor Pledge on examinations will be enforced. Note that the use of prior years’ and other solutions to pledged exercises is considered UNAUTHORIZED AID and is not permitted under the Rice Honor code.

If homework and individual assignments/projects may be worked on with other class members, each student must submit their own work for credit. Homeworks should be submitted by each person, but you should indicate with whom you worked when applicable. No direct copying is allowed. Group projects and assignments may be submitted by the group, per submission requirements above.
**Disabilities:**
Any student with a documented disability needing academic adjustments or accommodations is requested to speak with me during the first two weeks of class. All discussions will remain confidential. Students with disabilities should also contact Disability Support Services in the Ley Student Center. Further information is available at [http://dss.rice.edu/](http://dss.rice.edu/).

**Changes to Syllabus**
Changes to this syllabus may be published from time to time, with notice and explanation given in class and via Owl-Space (if used).

Rev: 8/8/2014