Statistics 419/519 Spring, 2017

Statistical Inference

Professor David W. Scott
2057 Duncan Hall
Ext. 6037 scottdw@rice.edu
www.stat.rice.edu/~scottdw/stat419-519/

Tu/Th 2:30-3:45 Room DCH 1070 Office Hours: M/W/F afternoons or by appt.

TA: Daniel.Cross@rice.edu Office Hours: Vary 1:00 - 2:30 DCH 2125

Topics include principles of data reduction, point estimation, hypothesis testing, interval estimation, Bayesian inference, Decision Theory, inference foundations of analysis of variance and regression. Extra topics and material will be covered, as time permits.

You may use the computing language of your choice. (**R** is preferred and will be used in class.) **Mathematica** will be used for symbolic calculations. (Rice has a site license that covers personal computers for all students. Install, learn, and use.)

Grading:

- 15% Homework (not pledged, but submit your own paper)
- 30% Exam I (February 16, in class)
- 30% Exam II (March 30, in class, calculator permitted)
- 25% Final (Take-home, open book, password protected)

Exams will be closed book, but you may have one or two pages of handwritten notes and summaries of results and homeworks. Stat 519 students will have extra problems and exam questions.

Text: George Casella and Roger L. Berger, Statistical Inference, second edition, Duxbury.

For special needs, please contact the instructor.