

# STATISTCS 200A: Intermediate Probability and Statistical Theory

Fall 2007

**When:** MWF 9:00- 9:50 (lecture), F 10:00-10:50 (discussion)

**Where:** ICS 253 (lecture), ICS 243 (discussion)

**Instructor:** Zhaoxia Yu, Bren Hall 2214

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**Office Hours:** Thursday 8:30am - 9:30am or by appointment

## Description and Objectives

Stat 200A is the first of a three-quarter series on probability theory and statistics. The goal of this course is to build basic theoretical foundation for mathematical and applied statistics. Topics that will be covered include basics of probability theory, random variable and transformations, and distributions for both univariate and multivariate random variables.

## Textbooks

1. Casella, G. and Berger, R. L. (2002). Statistical Inference, 2<sup>nd</sup> Edition, Duxbury. **(Required)**
2. Resnick S.I. (1998). A probability Path, Birkhäuser. (Supplemental text at a more advanced mathematical level than the required text.)

## Outline & Tentative Schedule

Chapters 1-4 of Casella and Berger (2002).

Weeks 1-2: Chapters 1-2.

Weeks 3-5: Chapter 3.

Weeks 6-8: Chapter 4.

Weeks 9-10: Chapter 5.

## Grading

The grade is based upon five homework assignments (75%) and a final exam (25%).

## Prerequisites

Statistics 120A-C or equivalent.

## Important Dates

- (1) Homework assignments are due on Mondays: October 8 and 22, November 5 and 19, December 3.
- (2) The discussion on Oct 19 will be replaced by a regular **lecture**.
- (3) **No** lecture on Oct 24, Oct 26, Nov 12, and Nov 23.