

# Stat 562: Mathematical Statistics II

Winter 2012

Section 001 (43523), TR 12–1:15

NH 222

Professor
Dr. Bob Fountain
NH M329
Tue/Thu 11–12 or by appt.
725-5204
<a href="mailto:fountainr@pdx.edu">fountainr@pdx.edu</a>

Grading	
Homework	50%
Midterm	25%
Final	25%

- ◆ Convergence concepts, convergence in probability, almost-sure convergence, convergence in distribution, central limit theorems, law of large numbers.
- ◆ Order Statistics and their applications.
- ◆ Principles of data reduction, sufficient statistics, minimal sufficient statistics, ancillary statistics, Bayes' Theorem.
- ◆ Likelihood principle, method of maximum likelihood estimation, Bayes estimators, invariant estimators, methods of evaluating estimators including computer intensive methods.
- ◆ Information inequality.

Text	
<i>Statistical Inference, 2<sup>nd</sup> Edition</i>	Casella/Berger

**Note:** Class notes and information will be available at:

[www.mth.pdx.edu/~fountain/](http://www.mth.pdx.edu/~fountain/)