DALHOUSIE UNIVERSITY

Faculty of Science Course Syllabus
Department of Mathematics and Statistics
STAT/MATH 3460
Intermediate Statistical Theory
Winter 2019

Instructor(s): Dr. Edward Susko, Edward.Susko@gmal.com, Chase 202
Lectures: MWF 2:30-3:30, Dunn 304

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Course Description

This course provides an intermediate level coverage of statistical theory to provide a framework for valid inferences from sample data. The methods developed are based on the likelihood function and are discussed from the frequentist, likelihood, and Bayesian approaches. The problems of point estimation, interval estimation and hypothesis testing and the related topics of sampling distributions, sufficiency, and Fisher Information are discussed.

Course Prerequisites

STAT/MATH 3360

Course Objectives/Learning Outcomes

The student will be able to derive the moment estimates and maximum likelihood estimates (MLE) for a probability model with one or two parameters, including for censored data. The student will understand and be able to derive the properties of estimators, including unbiasedness, efficiency and consistency. The student will be able to derive confidence intervals for a number of commonly occurring statistical problems involving means, proportions and variances. The student will understand fundamental concepts in hypothesis testing, including type I error, type II error and power, and will be able to calculate the power function of a test. The student will be introduced to the concept of the most powerful test as the optimal test and be able to use the Neyman-Pearson Lemma to obtain the optimal test. The student will be able to use the likelihood ratio test for a number of commonly occurring statistical problems involving means, proportions and variances. The student will be able to use the likelihood ratio test for tests of independence and goodness of fit. The student will understand the basics of Bayesian inference and how to calculate the posterior densities for Normal, Binomial and Poisson models.

Course Materials

- John E. Freund's Mathematical Statistics with Applications (8th Edtion). Irwin Miller and Marylees Miller.
- http://www.mathstat.dal.ca/~tsusko/sta3460.shtml

Course Assessment

Component	Weight (% of final grade)	Date
Midterm	25%	Mon, Mar 4 (in class)
Final exam	45%	Scheduled by Registrar
Assignments	30%	9-10 weekly assignments

Conversion of numerical grades to Final Letter Grades follows the <u>Dalhousie Common Grade Scale</u>

A+ (90-100)	B+ (77-79)	C+ (65-69)	D	(50-54)
A (85-89)	B (73-76)	C (60-64)	F	(<50)
A- (80-84)	B- (70-72)	C- (55-59)		

Course Policies

Credit cannot be given for late assignments.

Course Content

Point Estimation
Interval Estimation
Hypothesis Testing
Bayesian Inference
Additional Topics

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ACCOMMODATION POLICY FOR STUDENTS

Students may request accommodation as a result of barriers related to disability, religious obligation, or any characteristic protected under Canadian Human Rights legislation. The full text of Dalhousie's Student Accommodation Policy can be accessed here:
http://www.dal.ca/dept/university_secretariat/policies/academic/student-accommodation-policy-wef-sep--1--2014.html

Students who require accommodation for classroom participation or the writing of tests and exams should make their request to the **Advising and Access Services Centre (AASC)** prior to or at the outset of

the regular academic year. More information and the ***Request for Accommodation*** form are available at www.dal.ca/access.

ACADEMIC INTEGRITY

Academic integrity, with its embodied values, is seen as a foundation of Dalhousie University. It is the responsibility of all students to be familiar with behaviours and practices associated with academic integrity. Instructors are required to forward any suspected cases of plagiarism or other forms of academic cheating to the Academic Integrity Officer for their Faculty.

The Academic Integrity website (http://academicintegrity.dal.ca) provides students and faculty with information on plagiarism and other forms of academic dishonesty, and has resources to help students succeed honestly. The full text of Dalhousie's ***Policy on Intellectual Honesty*** and ***Faculty Discipline Procedures*** is available here:

http://www.dal.ca/dept/university_secretariat/academic-integrity/academic-policies.html

STUDENT CODE OF CONDUCT

Dalhousie University has a student code of conduct, and it is expected that students will adhere to the code during their participation in lectures and other activities associated with this course. In general:

"The University treats students as adults free to organize their own personal lives, behaviour and associations subject only to the law, and to University regulations that are necessary to protect
- the integrity and proper functioning of the academic and non – academic programs and activities of the University or its faculties, schools or departments;
- the peaceful and safe enjoyment of University facilities by other members of the University and the public;
- the freedom of members of the University to participate reasonably in the programs of the University and in activities on the University's premises;
- the property of the University or its members."

The full text of the code can be found here:
http://www.dal.ca/dept/university_secretariat/policies/student-life/code-of-student-conduct.html

DALHOUSIE UNIVERSITY

SERVICES AVAILABLE TO STUDENTS

The following campus services are available to help students develop skills in library research, scientific writing, and effective study habits. The services are available to all Dalhousie students and, unless noted otherwise, are free.

Service	Support Provided	Location	Contact
General Academic Advising	Help with - understanding degree requirements and academic regulations - choosing your major - achieving your educational or career goals - dealing with academic or other difficulties	**Killam Library Ground floor** Rm G28 ***Bissett Centre for Academic Success***	In person: Killam Library Rm G28 By appointment: - e-mail: advising@dal.ca - Phone: (902) 494-3077 - Book online through MyDal
Dalhousie Libraries	Help to find books and articles for assignments Help with citing sources in the text of your paper and preparation of bibliography	**Killam Library Ground floor** Librarian offices	In person: Service Point (Ground floor) By appointment: Identify your subject librarian (URL below) and contact by email or phone to arrange a time: http://dal.beta.libguides.com/sb.php?subject_id=34328
Studying for Success (SFS)	Help to develop essential study skills through small group workshops or one-on-one coaching sessions Match to a tutor for help in course-specific content (for a reasonable fee)	**Killam Library 3rd floor** Coordinator Rm 3104 Study Coaches Rm 3103	To make an appointment: - Visit main office (Killam Library main floor, Rm G28) - Call (902) 494-3077 - email Coordinator at: sfs@dal.ca or - Simply drop in to see us during posted office hours **All information can be found on our website: www.dal.ca/sfs**
Writing Centre	Meet with coach/tutor to discuss writing assignments (e.g., lab report, research paper, thesis, poster) - Learn to integrate source material into your own work appropriately - Learn about disciplinary writing from a peer or staff member in your field	**Killam Library Ground floor** Learning Commons & Rm G25	To make an appointment: - Visit the Centre (Rm G25) and book an appointment - Call (902) 494-1963 - email writingcentre@dal.ca - Book online through MyDal We are open six days a week **See our website: writingcentre.dal.ca**