The George Washington University
Department of Statistics

STAT-6201
Section 11
Fall 2011

Days: Thursday
Meeting Time: 6:10-8:40 p.m.
Classroom: Rome Hall, 206

Instructor:
Hosam M. Mahmoud, Professor

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Teaching Assistant:
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Office hours: 3:00-5:00 Wednesday
Textbooks:

*Statistical Inference*
by George Casella and Roger Berger

Scope:

Probability theory is presented as a mathematical foundation for statistical inference. Axiomatic probability is introduced then some standard discrete and continuous probability distributions are presented. Joint distributions and transformations are discussed. Probabilistic convergence concepts are introduced.

Prerequisites:

An introductory course in Statistics and/or probability can be helpful, but is not required. Familiarity with integral and differential calculus is assumed. For example, I expect everyone in the class to know \( \int x^6 \, dx, \int e^x \, dx, \int \ln x \, dx \). Competence in basic algebra is expected, for example extraction of roots of equations of the second and third degree and accurate manipulation of algebraic expressions are assumed to be in your background.

Topics:

- **WEEK 1:** Introduction to statistics and probability, axioms
- **WEEK 2:** Combinatorial probability, Bayes’ rule
- **WEEK 3:** Conditional probability, independence, random variables
- **WEEK 4:** Quiz 1, discrete distributions
- **WEEK 5:** Functions of random variables, expectation
- **WEEK 6:** MIDTERM
- **WEEK 7:** moment generating function, problems
- **WEEK 8:** Continuous distributions
- **WEEK 9:** Probability inequalities, joint distributions
- **WEEK 10:** Bivariate transformations, mixtures
- **WEEK 11:** Quiz 2, covariance, correlation, multivariate distributions, problems
- **WEEK 12:** Sums of independent random variables
- **WEEK 13:** The sampling distribution
- **WEEK 14:** Order statistics, convergence (time permitting)
Learning outcomes

As a result of completing this course, students will be able to:

1. Make probabilistic arguments.

2. Formulate probabilistic models for science, engineering, economics, public policy and many other areas of application.

3. Have a global overview of the interplay between probability and statistics.

Grading Policy

1 Midterm (25%)

1 Final (35%)

2 Quizzes (5% each)

about 8 homeworks (35%)

Note that these add up to a total of 105 percentage points!

Here is an example of what constitutes an A grade in this class. You score 95% or above: all homeworks and tests are solid and well done. You can miss a couple of problems here and there and still get an A.

Class Policy

Late work: Will not be accepted.

Make-up exams: Except for medical cases (with proper documentation), there will absolutely be no make-ups, you missed an exam, you failed it.

Blackboard

Please check Blackboard frequently, as there may be assignments, announcements, and material passed to the class via this electronic medium during the week. You can find it at

http://blackboard.gwu.edu/webapps/portal/frameset.jsp
You need to login, using your GW user ID and password.

For university policies on teaching, see

http://www.gwu.edu/~academic/Teaching/main.htm

academic integrity

I support the GW Code of Academic Integrity. It states: “Academic dishonesty is defined as cheating of any kind, including misrepresenting one's own work, taking credit for the work of others without crediting them and without appropriate authorization, and the fabrication of information.” For the remainder of the code, see:

http://www.gwu.edu/~ntegrity/code.html

Any case of the slightest hint of cheating will be prosecuted to the fullest extent of the university Academic Integrity Policy. You will receive an automatic F, and the case will be taken to the proper administrative channels.

Support for students outside the classroom

Disability Support Services (DSS)

Any student who may need an accommodation based on the potential impact of a disability should contact the Disability Support Services office at 202-994-8250 in the Marvin Center, Suite 242, to establish eligibility and to coordinate reasonable accommodations. For additional information please refer to:

http://gwired.gwu.edu/dss/

University Counseling Center (UCC) 202-994-5300

The University Counseling Center (UCC) offers 24/7 assistance and referral to address students’ personal, social, career, and study skills problems. Services for students include:

- crisis and emergency mental health consultations
- confidential assessment, counseling services (individual and small group), and referrals
See

http://gwi.red.gwu.edu/counsel/CounselingServices/AcademicSupportServices

Security

In the case of an emergency, if at all possible, the class should shelter in place. If the building that the class is in is affected, follow the evacuation procedures for the building. After evacuation, seek shelter at a predetermined rendezvous location.