

Fall Semester 2011: M384C / SSC384 Topic 2 / CSE 384R

Graduate Course Description

Course Title:	Mathematical Statistics I
Instructor:	Prof. Mary Parker

Brief description:

The two semesters of this course (SSC384 Topic 2 and [SSC384 Topic 3](#)) are designed to provide a solid theoretical foundation in mathematical statistics.

During the TWO-SEMESTER course, the statistical topics include the properties of a random sample, principles of data reduction (sufficiency principle, likelihood principle, and the invariance principle), and theoretical results relevant to point estimation, interval estimation and hypothesis testing.

During the first semester, SSC 384 Topic 2, students are expected to use their knowledge of an undergraduate upper-level probability course and extend those ideas in enough depth to support the theory of statistics, including some work in hierarchical models to support working with Bayesian statistics in the second semester. Students are expected to be able to apply basic statistical techniques of estimation and hypothesis testing and also to derive some of those techniques using methods typically covered in an undergraduate upper-level mathematical statistics course. A brief review of some of those topics is included. Probability methods are used to derive the usual sampling distributions (min, max, the t and F distributions, the Central Limit Theorem, etc.) Methods of data reduction are also discussed, particularly through sufficient statistics. This includes the five chapters of the text and part of the sixth chapter as well as some additional material on estimation and hypothesis testing.

Prerequisite:

M362K, Probability, and M378K, Introduction to Mathematical Statistics, or the equivalent. Course descriptions of [362K](#) and [378K](#) are available on the web and more information about equivalencies is available from <http://www.ma.utexas.edu/users/parker/384/prereq/>

Textbook: *Statistical Inference* by George Casella and Roger L. Berger, second edition

Consent of Instructor Required: Yes.

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Grading: Midterm Exam: Thursday, October 21, 2010 Final Exam: Thursday, December 9, 2010 Course grade of A or A- or B+: That average on the two tests AND at least 90% average on the assignments AND reasonable class participation. Course grade of B or B-: That average on the two tests and at least 75% average on the assignments AND reasonable class participation. Students who make below B- on the midterm will be offered an opportunity to do some makeup work so that the midterm grade does not pull down the overall average very far below the final exam grade. A student who made below a B- on the midterm exam should not expect that makeup work will enable them to make an A or A- in the course. Course grade of below B: Average of the three grades, weighted equally: Assignments, Midterm Exam, Final Exam.

Withdrawal dates: See the appropriate year's calendar at <http://www.utexas.edu/student/registrar/>

Assignments: There are two types of assignments in this course. One type is homework to be submitted eight times during the semester (approximately every two weeks.) The other type is a journal of explorations of prerequisite material and computational methods, to be prepared by groups of three students, submitted through Blackboard, and for which you will receive a group grade. Your assignment grade is 90% from the homework and 10% from the group grade on the journal.

Homework: You are expected to do all homework assignments. No homework will be accepted for grading later than the beginning of class on the day it is due. If you do a homework assignment late, you may get feedback on it by discussion of your work on it during office hours. Assuming that you have shown that you have worked on all the assignments, the two lowest grades (out of seven) will be dropped before computing the homework average.

Homework 1, which is due on the third day of class, and Homework 5, which is due one week after the midterm exam, are each about half as long as the other homework assignments, and worth 25 points each, so those two grades are added together for one grade. All the other homework assignments have approximately 9 problems and are worth 50 points each. This results in seven grades, each on a scale of 0-50.

Journal: A space within Blackboard will be assigned for you to use to conduct electronic discussions and compile summaries of those discussions. Questions will be provided in class for you to explore. Grading will be basically on participation, that is, if there is clear evidence that all members of the group are doing some explorations, interacting with each other productively about those explorations, and are writing some summaries of what they learn from these explorations, your group will receive a good grade. The journals will be graded twice during the semester: at the end of September and again at the end of the semester. The University of Texas at Austin provides upon request appropriate academic accommodations for qualified students with disabilities. For more information, contact the Office of the Dean of Students at 471-6259, 471-4641 TTY.

Software: I will provide scripts and explanations of how to use R to do the types of calculations I expect you to do. You will be required to learn enough about R to adapt these scripts to use different functions and investigate different statistics. You will not be tested on your skill with R. The point of using R is for us all to have a common language to simplify communication about computations.

Little of the class time will be devoted to traditional lectures. You are expected to read the textbook and supplemental materials and to pay appropriate attention to the definitions, theorems, and proofs. Class time will be devoted to lecture/discussion of an overview of the material and the details of the theory that are hard to understand from reading alone, and problem solving.

I strongly suggest that you arrange to work with a study partner(s) on the homework. You should meet at least once a week to discuss the course. Typically, you will each review your class notes, do the reading, and attempt the homework independently before meeting with your study partner(s). You are encouraged to discuss homework; however, **all written homework must be written by you. Copying solutions from other students in the class, former students, tutors, or any other source is strictly forbidden.** Your solutions must be those that you fully understand and can produce again (and solve similar problems)

without help. The ideal model to follow is first to work independently, then to discuss issues with your fellow students, and then to prepare the final write-up.

Exams must be done individually. Exams will be written in a new composition book. Copies of some definitions and theorems from the textbook will be provided to use during exams.

Homework Guidelines

There are three stages in preparing the solution to a problem in this class. 1. Outline the steps to indicate your understanding of the statistical topics and concepts. 2. Identify the mathematical techniques needed to carry out those steps. 3. Carry out the mathematical techniques correctly.

Stages 1 and 2: It is not particularly surprising that, in a math course, students spend the most time on Stage 3. However, in this course, the main content of the course concerns Stage 1 and both Stage 1 and Stage 2 need careful attention. In the beginning of the course in the first semester, some of the problems are short enough that it may seem artificial to split each homework solution into three stages. By the end of the first semester and certainly in the second semester, the problems are long and involved enough that this will not seem at all artificial and, indeed, will be helpful. Starting no later than the second homework assignment, for each homework problem, I expect you to write something for each of the first two stages. It is particularly important that you do this on all test problems. The grading for each test takes into account your understanding of the concepts and of how to perform the mathematical analyses.

Stage 3: As a professional in a quantitative field, you will be expected to be mathematically sophisticated enough to know whether or not you are carrying out a mathematical technique correctly. I expect you to practice that sophistication in all material submitted in this course. For example, don't ever turn in a problem requiring an integral where you just worked on it as far as you could and then wrote the answer you knew it should have, hoping the instructor or grader wouldn't notice that the solution wasn't complete. Instead, find the help you need to fully carry out the solution correctly before you submit the paper, as you will do in your professional activities.

Also, you must show all of your steps in carrying out the mathematical techniques. Explain what you are doing as if you are teaching it to someone. People who write journal articles often leave out most of the easy steps and just show the hardest steps. That is fine for journal articles, but it is not appropriate for a classroom situation where you need to be convincing the instructor that you understand the reasons for all the steps you are doing.

Prepare for exams: While the problems we work in class and the homework problems are important in themselves, keep in mind that you are preparing to do similar work under exam-like conditions. That means limited time for exams, not having examples available, and not being able to discuss the problems with others. All of those feel different from the situation in which students normally do homework. Start early on each homework assignment and organize your time and efforts so that you organize your thoughts about the statistical concepts and what techniques are needed very early in the process. This is, by far, the hardest part of working these problems. We will spend a considerable amount of class time discussing this. If you wait until we talk about the homework problems during class, you will have missed about half of the learning experiences. This gives you time to obtain the help you need to do all the problems thoroughly and correctly BEFORE the homework is due. Write notes about what you needed to understand to do these problems as well as the problems we work in class. (You cannot use those notes during the test, but they will be useful when you are studying for the test.) When you get help, be sure that you are thinking through the logic of what the other person is telling you, that you fully understand it, and that you could modify that logic to solve similar problems. If you don't understand it, or don't agree with it, you should not use it in a solution.

Exam Guidelines

Exam problems will cover the material from the course – from lectures, discussions, problems worked / discussed in class, specific assigned reading, journal questions, homework, and similar problems. You must use a new composition book (100 pages) for each exam. This is clearly longer than needed, but I want to be sure each of you has plenty of room for your work. You will be required to leave about six pages blank at

the beginning of the book so that, before you turn it in, you can use those six pages to write a “table of contents” of which pages of your work should be graded. Purchase a book like this to bring to each exam. Throughout the course, including on tests, you’ll be expected to use standard statistical tables (available on the course website) and a scientific calculator. During tests you’ll also have available the basic formulas about the various distributions on pages 621-626 in the back of the text and a set of some definitions and theorems from our text. The list of what is provided for that chapter will be available early in the time when the chapter is being covered. No other notes will be allowed during the tests.

Many students find it is useful to write a set of notes with important examples, ideas, and methods they are learning as they go through the problems in class and in the homework. While you can’t use notes like this during the tests, they are excellent to study from when you prepare for the tests.

For the mid-term exam, you will not be restricted to just the class time. We will start at the beginning of the regular class time and you will have 3 hours for the exam. The final exam period is 3 hours long and I will allow at most half an hour past that.

Calculus facts: The notes for the exam will include a list of calculus facts, which will be provided to you within the first four weeks of the semester. I don’t promise that all of the things that are provided will be needed, nor do I promise that all the calculus you will need to do on any test problem will be covered on these notes. But I am not deliberately withholding some calculus facts in order to trick you with them on tests. My intention is to give assistance to those of you who are reviewing your calculus as you work through this course.