

22S:154 Mathematical Statistics II, Spring 2007

Time and Location: MWF 9:30 - 10:20am, 74 SH.

Instructor: Jian Huang

Department of Statistics and Actuarial Science

University of Iowa

Office: 221 SH Phone: 335-0823

Office hours (tentative): Mondays 10:30-12:00am, Thursdays 9:00-10:30am, or by appointment.

Email: jian-huang@uiowa.edu, you can also leave messages in my mailbox in 241 SH.

Departmental executive officer: Luke Tierney

241 SH, Phone: 335-0712

A list of tutors is maintained in 241 SH.

Prerequisite: 22S:153 and Multivariate Calculus.

Required Textbook: Introduction to Mathematical Statistical, 6th edition, by Hogg, McKean and Craig, 2005, Prentice Hall.

Information for Students with disabilities: I would like to hear from anyone who has a disability which may require some modification of seating, testing or other class requirements so that appropriate arrangements may be made. Please see me after class or during my office hours.

About the course: This is a course on basic mathematical statistics. The topics I intend to cover are from Chapters 4 to 11, which include:

1. Modes of convergence and δ method.
2. Basic statistical inference
3. Maximum likelihood methods
4. Sufficiency
5. Optimal tests of hypothesis
6. Inference in normal models (if time permits)
7. Nonparametric methods (if time permits)

I think it is a good idea to spend at least 2-3 hours outside the class for each class period. I want to help you as much as possible, and I hope we are going to have a great semester.

Homework: Homework will be assigned on Fridays and due the following Friday at the end of the class. No late homework will be accepted. You are welcome to discuss homework problems with me during my office hours or by appointment. You are also encouraged to discuss homework problems with other students. However, what you hand in must ultimately be your own work. Please keep in mind that doing homework is very important for understanding the materials in this class.

Quizzes and Exams: We will have 5 quizzes, two midterm exams, and a final exam.

Grading: Homework: 15%. Quizzes: 15%. Midterms: 35%. Final: 35%. Grade will be determined by the weighted total score. Scale runs like the following (and I may adjust it a little): A (90-100), B (75-89), C (55-74), D (40-54). Plus/minus grading will be used.

Important Dates

01/26: Quiz 1

02/09: Quiz 2

02/23: Midterm 1

03/09: Quiz 3

03/23: Quiz 4

04/06: Midterm 2

04/20: Quiz 5

05/12: Final. The final exam is on May 09 (Wednesday) 12:00-2:00pm in room 74 SH.