Stat 513
Statistical Inference

Syllabus
Winter 2004

Instructor : Scott S. Emerson, M.D., Ph.D.
Professor of Biostatistics
Office : HSB F665
Phone : 543-1044 (Biostatistics)
Email : semerson@u.washington.edu
Office hours : M 2:00 - 3:30
F 1:30 - 2:30
(or by appointment)

Assistants : Kyle Rudser (rudserk@u.washington.edu)
: Liz Thomas (lizt@u.washington.edu)
Office hours : (see web pages)

Time and Place : Lectures : MWThF 10:30 - 11:20 CMU B006 (this may change)

Class Web Pages: http://faculty.washington.edu/∼semerson/s512

The web page will be used to post announcements, homework assignments, etc. I urge you to check this site regularly. Questions that are submitted to me (via email or otherwise) that I think might be of general interest will have their answers posted on the web page, as well.

Prerequisites : Stat 395 and Stat 421, 423, 504 or Biost 514,
or the equivalent, Stat 512,
or permission of the instructor

Text : Required: Dudewicz and Mishra (DM)
Modern Mathematical Statistics
Optional: Casella and Berger
Statistical Inference (optional)

Computing : Software : S-Plus or R

This is a class in statistical theory. However, some homework problems may not be able to be solved in closed form. In those cases, students may be required to perform numerical searches or numerical integration to obtain the answers.

Assignments : Written problem sets approximately weekly

Homework problems requiring a written solution are assigned approximately one week in advance of their due date. Students are encouraged to seek help from the instructor, the TAs, or other students with the written homework problems. However, the work that is handed in should reflect only that student's work. That is, obtaining help from other students in order to learn the METHODS of solution is allowed, but copying another student's answer is NOT. Problems handed in one day late will be discounted 50%. Problems handed in two days late will be discounted 75%. Students will not receive credit for problems handed in more than two days late except under the most extenuating of circumstances. We reserve the

right to grade only selected portions of the written homework.

Homework Review Sessions:

On each Thursday following the due date for a homework assignment, one or both TAs will review the solution to the assigned problems. Attendance at this session is entirely optional. The location of these sessions will be posted on the class web page.

Grading	:	Written homeworks	35%
		Each of two midterms	20%
		Final examination	25%

Miscellanea :

1. Homework assignments will be posted on the course web pages approximately one week in advance. Usually these assignments will be problems from Dudewicz and Mishra. Occasionally supplemental problems will also be assigned.
2. Electronic mail (e-mail) will be used for communication of errata and other announcements that are of interest to the general class. It is the student's responsibility to ensure that his/her current e-mail address is known to the instructor, if the student does not receive email from the instructor by the end of the first week of class. Similarly, it is the student's responsibility to ensure that any changes to his/her email address is made known to the instructor. Throughout the quarter, students may submit questions regarding the course material via e-mail. Answers to questions that I feel are of general interest will be broadcast to the entire class (the identity of the source of the question will be protected). Questions that are likely to be of interest only to a single student will usually be answered individually. I try for reasonably quick turnaround on email questions, but backlogs do occur. It may happen that I think I have answered your question in a general message broadcast to the class, but you are still unsure of the answer. Do not hesitate to send your question again, and I will try to address it further.

Course Content

This two quarter course sequence covers the mathematical theory behind standard statistical inferential techniques. It is targeted to graduate students majoring in statistics, biostatistics, quantitative ecology, and other disciplines requiring an understanding of statistical theory. The course starts with a review of the probability theory that is the basis for that inference. We will then cover both frequentist and Bayesian methods of point estimation, interval estimation, and hypothesis testing.