Stat 672 - Theory of statistics

Instructor: Nader Ebrahimi Office Hours: 11-11:50 MW or by appointment


Prerequisites & Notes
PRQ: STAT 572 or consent of division

This is an introductory theory of statistics course designed for graduate students in the Division of Statistics, as well as from other disciplines. Topics covered include Exponential class, elements of decision theory, unbiased estimation, shrinkage estimators, methods for estimating standard errors, multiparameter estimation, generalized likelihood ratio tests, sequential probability ratio test, and linear models.

Course Regulations:
1. Assignments are to be neat and presented logically on loose-leaf paper. If more than one sheet of paper is used, the assignment must be stapled together. You must show all your work.
2. Your final grade will be determined based on what you earn in the following components:
   a. Two exams each worth 125 points.
   b. Homework assignments worth a total of 50 points.
3. With a total of 300 points possible, the cut points for letter grades D, C-, C, C+, B-, B, B+, A-, and A will not exceed 160, 175, 195, 210, 225, 240, 255, 260, 275 points respectively.
4. If you believe that an error was made in grading an exam or assignment you have one week from the time the paper was handed back to request that the instructor look at the exam or assignment. If you wait longer than one week, no change will be made to the grade.
5. While there is no mandatory attendance policy, it is your responsibility to turn in your assignments on time. If you do not attend a lecture, it is also your responsibility to get announcements and course notes from other students in the class.
6. The policies of NIU regarding academic misconduct will be strictly enforced.
7. If you need an accommodation for this class, please contact the Disability Resource Center as soon as possible. The DRC coordinates accommodations for students with disabilities. It is located on the 4th floor of the Health Services Building, and can be reached at 815-753-1303 (V) or drc@niu.edu. Also, please contact me privately as soon as possible so we can discuss your accommodations. The sooner you let us know your needs, the sooner we can assist you in achieving your learning goals in this course.
8. Please see http://www.niu.edu/stat/courses/pdfs/Accessibility_Statement.pdf for policies on academic integrity, attendance, and accommodations for students with disabilities.
9. The syllabus may be changed at any time. Changes will be announced in lecture.
10. Intended Learning Outcomes:
Upon completion of this course, the students will have knowledge on theory of statistical inference.