Statistics 9932a : Mathematical Tools for Probability and Stastistics

September 2010

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Office Hours: drop in as needed, or by appointment

Lecture Times : 3:30 - 4:30 PM Monday, Wednesday and Friday, WSC 248 Text : This will be based on a few different texts and will include material from

• Royden, Real Analysis. I have the second edition.

• Rudin, Real and Complex Analysis, third edition.

I will put the library copy on a reserve.

Grading will be based on homework, presentations and an in class exam at the end of the semester. The exam will be scheduled later in the semester, and will be written during the exam period in December.

This course will cover techniques and concepts from calculus, linear algebra, and real and complex analysis as they apply to probability and statistical inference. These will be useful in any of the graduate programs in our department. Topics such as: Basic convergence and real analysis; Some tools in functional analysis; Complex variables; Linear algebra; Truth tables and basics of mathematical logic.