STAT 621: Statistical Inference (I)

Instructor: Prof. Khalaf S. Sultan

Office: 2B20 Building #4, Phone (office): 4676263

Time: Sundays: 8–11am

E-mail: ksultan@ksu.edu.sa

Recommended Books:


Reference Books:


**Course Scope Contents:**

Statistics 621 is part of a two-course sequence in statistical inference for graduate students in Statistics 621 (622). Its intent is to supply key tools and key results of statistical statistics, and to convey the spirit of theoretical research work, as published in leading statistical journals. The following are the main points will be covered throughout the course: Sufficiency – Completeness – Likelihood – Mutiparameter estimation - Linear estimation - Maximum likelihood estimation - Bayesian estimation - Large sample properties and procedures – Bootstrapping - Empirical distribution function.

**Assignments Tests:**

<table>
<thead>
<tr>
<th>Assignment</th>
<th>Will be given during classes</th>
<th>Marks</th>
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<tbody>
<tr>
<td>Assignments and projects</td>
<td>Will be given during classes</td>
<td>20 marks</td>
</tr>
<tr>
<td>Presentation of some related papers</td>
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<td>10 marks</td>
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<tr>
<td>Midterm test</td>
<td></td>
<td>30 marks</td>
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<tr>
<td>Final Exam</td>
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<td>40 marks</td>
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**Attendance:**

Student missing more than 25% of the total class hours won't be allowed to write the final exam.