18.650 Schedule and syllabus, Fall 2015

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A grad student TA has been assigned, and will be helping grade exams and check PS solutions. Undergraduate graders will grade psets. No office hours are planned; instead, you are encouraged to ask me any questions by email. As seems appropriate I will answer to the class.

Course website: www-math.mit.edu/∼rmd/443

Text: *Mathematical Statistics and Data Analysis* by John A. Rice, 3d ed., Duxbury, Belmont, CA 2007. (The second edition, 1996, is not usable.)

Lecture dates	Problem set due	Sections covered	topics or other
Sept. 9,11,14	Wed., Sept. 16	Chap. 6, §8.5.3, handouts	χ^2 and t distributions
Sept. 16,18,21	Wed., Sept. 23	handout	binomial confidence intervals;
Sept. 23,25,28	Wed., Sept. 30	§§14.1-2, handouts	regression
Wednesday, Oct. 7			review
Friday, Oct. 9			1st exam
Sept. 30, Oct. 2,5, **13**	Wed., Oct. 14	8.3-8.5	methods of estimation
Oct. 14,16,19	Wed., Oct. 21	9.1-2, 9.4-5, handouts	Hypothesis tests, χ^2 and Wilks tests
Oct. 21,23,26	Wed., Oct. 28	13.3, 13.4, 12.2.1	more on χ^2, Wilks tests; F tests
Monday, Nov. 2			review
Wednesday, Nov. 4			2d exam
Oct. 28, 30, Nov. 6,9	Fri., Nov. 13	13.2, 13.5, 13.6 handouts	hypergeometric probabilities, odds ratios
Nov. 13,16,(18)	Fri., Nov. 20	10.4, 10.5, handouts	robust estimates of location and scale
Nov. (18),20,23	Wed., Nov. 25	11.2.3, 11.3.2	Rank-sum and signed rank tests
Monday, Nov. 30			review
Wednesday, Dec. 2			3d exam
Nov. 25, Dec. 4,7	Wed., Dec. 9	§8.6, handout	Bayesian statistics
			No final exam