

Ministry of Higher Education and Scientific Research Mustansiriyah University / College of Science / Department of Mathematics



(الخطة الدراسية للمساق) Course Plan

Course No.: 54454123 Course Name: statistical inference(1) Course Website:

Time Division: 4th Theoretical

Semester & Year: First, 2022 / 2023

Course Description:

the Course Description Review ,Order Statistic, Estimation, Measure of Quality of estimation Completeness and Uniqueness, the exponential class of probability density function

Course Intended Outcomes: At the end of the Course, students are expected to learn Estimation, methods of the point estimate, measures of quality of estimation .

Course Outline:

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|------|---|--|--|--|--|--|
| Week | | | | | | |
| 1 | Review, discrete distribution, continuous distributions, transformation of discrete type of distribution, transformation of one variable, transformation of two variables | | | | | |
| 2 | transformation of continuous type of distribution ,transformation of one variable, transformation of two or more variables | | | | | |
| 3 | Order Statistic(O.S | | | | | |
| 4 | Estimation ,some definition of the estimation ,general review of the function | | | | | |
| 5 | The point estimation ,methods of the point estimate(method of the moment) | | | | | |
| 6 | (method of maximum likelihood) | | | | | |
| 7 | Measures of quality of estimation,unbiasedness,consistency,sufficiency,completeness | | | | | |
| 8 | Uniqueness, efficiency, MSE. | | | | | |
| 9 | Sufficient statistic, asufficient statistic for parameter, the Factorization theorem(F.T.) | | | | | |
| 10 | THE Rao Black well theorem | | | | | |
| 11 | Completeness and uniqueness | | | | | |
| 12 | LEIBIZS RULE(FORMULA) | | | | | |
| 13 | Lmann-Scheffe theorem | | | | | |
| 14 | The Exponential class of probability density function | | | | | |
| 15 | Lower Bound of variance ,Cramer –Rao Inquality (CRLB) | | | | | |

Textbooks:

[1]:] Introduction to mathematical statistics by Robent V. Hogg and Allen T. Craig, third edition (19978)

[2]: statistical inference (second edition) by George Casella & Roger L.Berger (2002)

Suggested references:

[1]: statistical inference by Konstantin M.Zuev (2016)

Marking:

| | Final Exam | | | |
|----------|------------|-----------|----------|----|
| 1st exam | 2nd exam | Practical | Activity | |
| 10 | 10 | 5 | 5 | 70 |

| Assignment/ Project | Description | Due Date | Marking |
|---------------------|----------------------------|------------|---------|
| Homework | Solve exercises | 28/11/2022 | 5 |
| Test question | For test the understanding | 18/12/2022 | 5 |

[معلومات الأستاذ] Instructor(s) information

Section: (Mathematics) ; Lecture Room: [204,402], ; Office No.: (3)

Instructor's Name: Dr.sudad Khalil ibraheem E-Mail:sudad1968@uomustansiriyah.edu.iq

Office Hours: Sun [08:30 - 10: 10] Thur [08:30 - 10: 10]

NOTES:

-Office Hour: Other office hours are available by appointment.

-The content of this syllabus not be changed during the current semester.

Lecturer Signature

Chairman Signatur