Statistics (STAT)

STAT 401. Introduction to Probability. 3 or 4 hours.
Probability spaces, random variables and their distributions, conditional
distribution and stochastic independence, special distributions, sampling
distributions, limit theorems. Course Information: 3 undergraduate hours.
4 graduate hours. Prerequisite(s): Grade of C or better in MATH 210; or
approval of the department.

STAT 411. Statistical Theory. 3 or 4 hours.
Estimation, tests of statistical hypotheses, best tests, sufficient statistics,
Rao-Cramer inequality, sequential probability ratio tests, the multivariate
normal distribution, nonparametric methods. Course Information: 3
undergraduate hours. 4 graduate hours. Prerequisite(s): Grade of C or
better in STAT 401.

STAT 416. Nonparametric Statistical Methods. 3 or 4 hours.
Distribution free tests for location and dispersion problems, one-
way and two-way layouts, the independence problem, regression
problems involving slopes, detecting broad alternatives, resampling
methods. Course Information: 3 undergraduate hours. 4 graduate hours.
Prerequisite(s): Grade of C or better in STAT 381 or STAT 411.

STAT 431. Introduction to Survey Sampling. 3 or 4 hours.
Simple random sampling; sampling proportions; estimation of sample
size; stratified random sampling; ratio estimators; regression estimators;
systematic and cluster sampling. Course Information: 3 undergraduate
hours. 4 graduate hours. Prerequisite(s): Grade of C or better in STAT
411 or STAT 481.

STAT 451. Computational Statistics. 3 or 4 hours.
Modern computationally-intensive statistical methods including
Monte Carlo integration and simulation, optimization and maximum
likelihood estimation, EM algorithm, MCMC, sampling and resampling
methods, non-parametric density estimation. Course Information:
3 undergraduate hours. 4 graduate hours. Extensive computer use
required. Prerequisite(s): STAT 411.

STAT 461. Applied Probability Models I. 3 or 4 hours.
Computing probabilities and expectations by conditioning, Markov
chains, Chapman-Kolmogorov equations, branching processes, Poisson
processes and exponential distribution, continuous-time Markov chains,
reversibility, uniformization. Course Information: 3 undergraduate hours.
4 graduate hours. Prerequisite(s): Grade of C or better in STAT
411 or STAT 481.

STAT 471. Linear and Non-Linear Programming. 3 or 4 hours.
Linear programming, simplex algorithm, degeneracy, duality theorem
sensitivity analysis, convexity, network simplex methods, assignment
problems. Constrained and unconstrained minima. Quasi-Newton
methods. Ellipsoidal methods of Kachian. Course Information: 3
undergraduate hours. 4 graduate hours. Prerequisite(s): Grade of C or
better in MATH 310.

STAT 473. Game Theory. 3 or 4 hours.
Introduction to the basic ideas of game theory. Static and dynamic
games; mixed strategies, imperfect information; economic, political and
biological applications. Course Information: Same as ECON 473. 3
undergraduate hours. 4 graduate hours. Prerequisite(s): STAT 381; or
ECON 270; or equivalents.

STAT 475. Mathematics and Statistics for Actuarial Sciences I. 3 or 4
hours.
Financial mathematics as it pertains to the valuation of deterministic
cash flows. Basic concepts and techniques regarding the theory of
interest. Course Information: 3 undergraduate hours. 4 graduate hours.
Prerequisite(s): Math 210.

STAT 481. Applied Statistical Methods II. 3 or 4 hours.
Testing hypotheses, linear regression, analysis of variance, factorial
design, and nested design. SAS and R applications. Course Information:
3 undergraduate hours. 4 graduate hours. Prerequisite(s): STAT 381.
Students in the BS in Data Science may satisfy the prerequisite with IE
342 or ECE 341 instead of STAT 381.

STAT 485. Intermediate Statistical Techniques for Machine Learning
and Big Data. 3 or 4 hours.
Modern techniques for statistical learning including linear models,
subset selection, partial least squares; LDA; logistic regression; model
selection; sampling theory with applications to big data analysis; applied
nonparametric inference. Course Information: 3 undergraduate hours.
4 graduate hours. Extensive computer use required. Prerequisite(s): STAT
385 and STAT 411. Recommended background: STAT 481.

STAT 486. Statistical Consulting. 3 or 4 hours.
Introduction to statistical consulting methods and techniques. Handling
and transformation of raw data sets in CMS. Statistical analysis of data
sets with SAS and SPSSX. Course Information: 3 undergraduate hours.
4 graduate hours. Prerequisite(s): Grade of C or better in STAT 411 or
STAT 481.

STAT 494. Special Topics in Statistics, Probability and Operations
Research. 3 or 4 hours.
Course content announced prior to each semester in which it is
given. Topics drawn from areas such as distribution theory; Bayesian
inference; discrete optimization; applied probability models; resampling
techniques; biostatistics; environmental sampling. Course Information:
3 undergraduate hours. 4 graduate hours. May be repeated. Students may
register in more than one section per term. Prerequisite(s): Approval of
the department.

STAT 496. Independent Study. 1-4 hours.
Reading course supervised by a faculty member. Course Information:
May be repeated. Students may register in more than one section per
term. Prerequisite(s): Approval of the instructor and approval of the
department.

STAT 501. Probability Theory I. 4 hours.
Abstract measure theory, probability measures, Kolmogorov extension
theorem, sums of independent random variables, the strong and weak
laws of large numbers, the central limit theorem, characteristic functions,
law of iterated logarithm, infinitely divisible laws. Course Information:
Prerequisite(s): MATH 534 or consent of the instructor.

STAT 502. Probability Theory II. 4 hours.
Radon-Nikodym theorem, conditional expectations, martingales,
stationary processes, ergodic theorem, stationary Gaussian processes,
Markov chains, introduction to stochastic processes, Brownian motions.
Course Information: Prerequisite(s): STAT 501.

STAT 511. Advanced Statistical Theory I. 4 hours.
Statistical models, criteria of optimum estimation, large sample
theory, optimum tests and confidence intervals, best unbiased tests in
exponential families, invariance principle, likelihood ratio tests. Course
Information: Prerequisite(s): STAT 411.
STAT 512. Advanced Statistical Theory II. 4 hours.
Basic concepts in decision theory, prior and posterior distributions, Bayesian decision theory, hierarchical models, robustness, minimax analysis, invariance principle, sequential analysis, completeness. Course Information: Prerequisite(s): STAT 511.

STAT 521. Linear Statistical Inference. 4 hours.
Estimation and testing in linear models, generalized inverses of matrices, n-dimensional normal distribution, quadratic forms, likelihood ratio tests, best invariant tests, analysis of variance. Course Information: Prerequisite(s): STAT 411.

STAT 522. Multivariate Statistical Analysis. 4 hours.
Multivariate normal distribution, estimation of mean vector and covariance matrix, T-square statistic, discriminant analysis, general linear hypothesis, principal components, canonical correlations, factor analysis. Course Information: Prerequisite(s): STAT 521.

STAT 531. Sampling Theory I. 4 hours.
Foundations of survey design and inference for finite populations; the Horvitz-Thompson estimator; simple random, cluster, systematic survey designs; auxiliary size measures in design and inference. Course Information: Prerequisite(s): STAT 411.

STAT 532. Sampling Theory II. 4 hours.
Uses of auxiliary size measures in survey sampling; cluster sampling; systematic sampling; stratified sampling; superpopulation methods; randomized response methods; resampling; nonresponse; small area estimations. Course Information: Prerequisite(s): STAT 531.

STAT 535. Optimal Design Theory I. 4 hours.
Gauss-Markov theorem, optimality criteria, optimal designs for 1-way, 2-way elimination of heterogeneity models, repeated measurements, treatment-control; Equivalence theorem, approximate designs for polynomial regression. Course Information: Prerequisite(s): STAT 521.

STAT 536. Optimal Design Theory II. 4 hours.
Construction of optimal designs: BIB, Latin square and generalized Youden, repeated measurements, treatment-control studies; construction of factorial designs including orthogonal arrays. Course Information: Prerequisite(s): STAT 535 or consent of the instructor.

Special topics. Topics drawn from areas such as: Data analysis; Bayesian inference; Nonlinear models; Time series; Computer aided design; reliability models; game theory. Course Information: May be repeated. Prerequisite(s): Approval of the department.

STAT 593. Graduate Student Seminar. 1 hour.
For graduate students who wish to receive credit for participating in a learning seminar whose weekly time commitment is not sufficient for a reading course. This seminar must be sponsored by a faculty member. Course Information: Satisfactory/Unsatisfactory grading only. May be repeated. Students may register in more than one section per term. Prerequisite(s): Approval of the department.

STAT 595. Research Seminar. 1 hour.
Current developments in research with presentations by faculty, students, and visitors. Researchers and practitioners from academia, industry and government will present talks on topics of current interest. Course Information: Satisfactory/Unsatisfactory grading only. May be repeated. Students may register in more than one section per term. Prerequisite(s): Approval of the department.