

Statistics 351 (Fall 2007)
Syllabus (Tentative)

Wednesday, September 5	Introduction to Multivariable Probability
Friday, September 7	Random Variables, Moments, and Joint Distributions
Monday, September 10	Multivariate Random Variables (Chapter I)
Wednesday, September 12	Functions of Random Variables
Friday, September 14	The Transformation Theorem
Monday, September 17	Functions of Multivariate Random Variables
Wednesday, September 19	Conditioning (Chapter II)
Friday, September 21	Conditional Expectation
Monday, September 24	Distributions with Random Parameters
Wednesday, September 26	Mixed Gaussian Distributions
Friday, September 28	The Bayesian Approach
Monday, October 1	Regression and Prediction
Wednesday, October 3	Martingales
Friday, October 5	Order Statistics (Chapter IV)
Monday, October 8	NO CLASS (UNIVERSITY HOLIDAY)
Wednesday, October 10	MIDTERM #1
Friday, October 12	TBA
Monday, October 15	Order Statistics
Wednesday, October 17	Calculations with Order Statistics
Friday, October 19	Joint Distribution of the Order Statistic
Monday, October 22	Probability/Moment Generating Functions (Chapter III)
Wednesday, October 24	Characteristic Functions
Friday, October 26	Some Linear Algebra
Monday, October 29	The Multivariate Normal Distribution (Chapter V)
Wednesday, October 31	The Covariance Matrix
Friday, November 2	First Definition of Multivariate Normal
Monday, November 5	The Multivariate Normal Distribution
Wednesday, November 7	The Characteristic Function Definition of the MVN
Friday, November 9	The Density Definition of the MVN/Independence

Monday, November 12	NO CLASS (UNIVERSITY HOLIDAY)
Wednesday, November 14	Calculations with the MVN
Friday, November 16	MIDTERM #2
Monday, November 19	Conditional Distributions for the Bivariate Normal
Wednesday, November 21	Independence of \bar{X} and S^2
Friday, November 23	Independence of \bar{X} and S^2
Monday, November 26	The Poisson Process (Chapter VII)
Wednesday, November 28	The Poisson Process
Friday, November 30	The Poisson Process
Monday, December 3	The Poisson Process
Wednesday, December 5	Final Exam Review
Friday, December 14	FINAL EXAM (9:00 – 12:00)