

OR 524 PROBABILITY.

(3)

Sample space, random variables, distribution functions, conditional probability and independence, expectation, combinatorial analysis, generating functions, convergence of random variables, characteristic functions, laws of large numbers, central limit theorem and its applications. Prereq: MA 213 and MA 322. (Same as STA 524.)

OR 525 INTRODUCTORY STATISTICAL INFERENCE.

(3)

Simple random sampling, statistics and their sampling distributions, sampling distributions for normal populations; concepts of loss and risk functions; Bayes and minimax inference procedures; point and interval estimation; hypothesis testing; introduction to nonparametric tests; regression and correlation. Prereq: STA 320 or STA 524 or consent of instructor. (Same as STA 525.)

OR 624 APPLIED STOCHASTIC PROCESSES.

(3)

Definition and classification of stochastic processes, renewal theory and applications, Markov chains, continuous time Markov chains, queuing theory, epidemic processes, Gaussian processes. Prereq: STA 524 or consent of instructor. (Same as STA 624.)