Statistics

Statistics
Head of Department: Douglas G. Simpson
Department Office: 101 Illini Hall, 725 South Wright St., Champaign
Phone: 333-2167
www.stat.uiuc.edu

STAT 100  **Statistics**  credit: 3 hours.
First course in probability and statistics at a precalculus level; emphasizes basic concepts, including descriptive statistics, elementary probability, estimation, and hypothesis testing in both nonparametric and normal models. Same as MATH 161. Credit is not given for both STAT 100 and any one of the following: ECON 202, PSYC 235, or SOC 485. Prerequisite: MATH 012.

This course satisfies the General Education Criteria for a:
Quantitative Reasoning I

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Quant Reasoning I course.
Quant Reasoning I course.
First Year Discovery Program Course. Registration restricted to freshmen. Students should enroll in only one Discovery course. Students who enroll in more than one Discovery course may be dropped from the additional Discovery Courses. For course descriptions, see the Discovery Program booklet.
STAT 200  **Statistical Analysis**  credit: 3 hours.
Principles in statistical design and analysis motivated by real case studies. Statistical computing is introduced and used for data analysis. Theory and techniques include survey sampling, hypothesis testing, contingency tables, Poisson models, regression analysis, and response surface analysis. The vital role of statistics in science is illustrated by case studies, and students learn principles related to study design, data collection, data presentation, and statistical computing, as well as technical writing and communication skills. Prerequisite: MATH 220 or MATH 221.

This course satisfies the General Education Criteria for a: Quantitative Reasoning I

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STAT 390  **Individual Study**  credit: 1 OR 2 hours.
May be repeated to a maximum of 8 hours. Prerequisite: Consent of instructor.

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STAT 391  **Honors Individual Study**  credit: 1 OR 2 hours.
May be repeated to a maximum of 8 hours. Prerequisite: Consent of instructor.

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STAT 400  **Statistics and Probability I**  credit: 4 hours.
Introduction to mathematical statistics that develops probability as needed; includes the calculus of probability, random variables, expectation, distribution functions, central limit theorem, point estimation, confidence intervals, and hypothesis testing. Offers a basic one-term introduction to statistics and also prepares students for STAT 410. Same as MATH 463. Prerequisite: MATH 241 (formerly MATH 243) or MATH 242, or equivalent.

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STAT 409  **Actuarial Statistics II**  credit: 4 hours.
Continuation of STAT 408. Examines parametric point and interval estimation, including maximum likelihood estimation, sufficiency, completeness, and Bayesian estimation; hypothesis testing; linear models; regression and correlation. Same as MATH 409. Credit is not given for both STAT 409 and STAT 410. Prerequisite: STAT 408.

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STAT 410  **Statistics and Probability II**  credit: 3 OR 4 hours.
Continuation of STAT 400. Includes moment-generating functions, transformations of random variables, normal sampling theory, sufficiency, best estimators, maximum likelihood estimators, confidence intervals, most powerful tests, unbiased tests, and chi-square tests. Same as MATH 464. 3 undergraduate hours. 4 graduate hours. Credit is not given for both STAT 410 and STAT 409. Prerequisite: STAT 400; or STAT 100 and MATH 461.

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Credit Hours: 4 hours
Restricted to Graduate - Urbana-Champaign.

Credit Hours: 3 hours
Restricted to Undergrad - Urbana-Champaign.

STAT 420  **Methods of Applied Statistics**  credit: 3 OR 4 hours.
Systematic, calculus-based coverage of the more widely used methods of applied statistics, including simple and multiple regression, correlation, analysis of variance and covariance, multiple comparisons, goodness of fit tests, contingency tables, nonparametric procedures, and power of tests; emphasizes when and why various tests are appropriate and how they are used. Same as MATH 469. 3 undergraduate hours. 4 graduate hours. Prerequisite: STAT 408 or STAT 400; MATH 231 (formerly MATH 230) or MATH 234, or equivalent; knowledge of basic matrix manipulations; or consent of instructor.
STAT 425  **Applied Regression and Design**  credit: 3 OR 4 hours.
Explores linear regression, least squares estimates, F-tests, analysis of residuals, regression diagnostics, transformations, model building, factorial designs, randomized complete block designs, Latin squares, split plot designs. Computer work is an integral part of the course. 3 undergraduate hours. 4 graduate hours. Prerequisite: STAT 410.

STAT 429  **Time Series Analysis**  credit: 3 OR 4 hours.
Studies theory and data analysis for time series; examines auto-regressive moving average model building and statistical techniques; and discusses spectral model building and statistical analysis using windowed periodograms and Fast Fourier Transformations. Same as MATH 494. 3 undergraduate hours. 4 graduate hours. Prerequisite: STAT 410.

STAT 451  **Probability Theory I**  credit: 3 OR 4 hours.
Same as MATH 461. See MATH 461.
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This section will be taught on Macintosh or Windows computers using Mathematica Interactive Courseware. Previous computer experience is not necessary. Students may also enroll in Mathematics 290Y. For further details see: http://www-cm.math.uiuc.edu/

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STAT 510  **Mathematical Statistics I**  credit: 4 hours.
Distributions, transformations, order-statistics, exponential families, sufficiency, delta-method, Edgeworth expansions; uniformly minimum variance unbiased estimators, Rao-Blackwell theorem, Cramer-Rao lower bound, information inequality; equivariance. Prerequisite: STAT 410.

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STAT 530  **Bioinformatics**  credit: 4 hours.
Same as ANSC 543, CHBE 571, and MCB 571. See CHBE 571.

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STAT 552  **Theory of Probability II**  credit: 4 hours.
Same as MATH 562. See MATH 562.

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STAT 553  **Probability and Measure I**  credit: 4 hours.
Measures and probabilities; integration and expectation; convergence theorems and inequalities for integrals and expectations; independence; convergence in probability, almost surely, and mean; Three Series Theorem; laws of large numbers. Credit is not given for both STAT 553 and either MATH 540 or MATH 561. Prerequisite: MATH 447 or consent of instructor.

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STAT 555  **Applied Stochastic Processes**  credit: 4 hours.
Same as MATH 564. See MATH 564.
STAT 563  **Information Theory**  credit: 4 hours.
Same as CS 578, and ECE 563. See ECE 563.

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Credit Hours: 4 hours

STAT 571  **Multivariate Analysis**  credit: 4 hours.
Inference in multivariate statistical populations emphasizing the multivariate normal distribution; derivation of tests, estimates, and sampling distributions; and examples from the natural and social sciences. Prerequisite: STAT 410 and MATH 415, or consent of instructor.

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STAT 578  **Topics in Statistics**  credit: 4 hours.
May be repeated if topics vary. Prerequisite: Consent of instructor.

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<td>Lecture</td>
<td>SZ</td>
<td>11:00 AM - 12:50 PM</td>
<td>MW</td>
<td>256 - Mechanical Engineering Bldg</td>
<td>Zhong, S</td>
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STAT 587  **Hierarchical Linear Models**  credit: 4 hours.
Same as PSYC 587 and EPSY 587. See EPSY 587.

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<th>Section</th>
<th>Time</th>
<th>Days</th>
<th>Location</th>
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<tr>
<td>47573</td>
<td>Lecture-Discussion</td>
<td>A</td>
<td>10:00 AM - 11:50 AM</td>
<td>TR</td>
<td>42A - Education Building</td>
<td>Anderson, C</td>
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STAT 590  **Reading Course**  credit: 4 OR 8 hours.
Directed reading on various topics. May be repeated with approval. Subject to approval by the student's advisor. Prerequisite: Consent of instructor.

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STAT 599  **Thesis Research**  credit: 0 TO 16 hours.
May be repeated. Approved for S/U grading only. Prerequisite: Consent of instructor.

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<td>10203</td>
<td>Independent Study</td>
<td>ARRANGED -</td>
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