

INSTRUCTOR	YEAR	SEMESTER	COURSE NUMBER	COURSE NAME	SECTION
김충락 (KIM, CHOONG-RAK)	2016	1	ST22419	수리통계학(1) (MATHEMATICAL STATISTICS(1))	001
Instructor's Infomation		/			
Office Hours					

## 1. Course Objectives & Description

### 1) Course Objectives

In this course, I introduce the basic concepts of mathematical statistics such as probability, distribution, random vector, asymptotics, and statistical inference.

### 2) Course Description

- probability
- distribution
- asymptotics
- inference

### 2. Required TextBook

Title : Introduction to Mathematical Statistics (6th Ed.)

Authors : Hogg, McKean, Craig

Publisher : Prentice Hall

### 3. Requirements & Grading

2 exams (50% + 50%)

### 4. Schedule

Week No	Topics and Activities	Assignments & Other Instructions
Week1	probability	
Week2	random variables	
Week3	multivariate distributions	
Week4	multinomial distribution	
Week5	gamma distribution	
Week6	multivariate normal	
Week7		mid term exam (Apr. 21) 10:00-12:00
Week8	converge in distribution	
Week9	central limit theorem	
Week10	delta method	
Week11	order statistics	
Week12	confidence interval	
Week13	hypothesis testing	
Week14	chi-square test	
Week15	bootstrap	
Week16	discussion	final exam (June 16) 10:00-12:00

### 5. References

