

Syllabus/achievement requirements for STK4130 and STK9130 Fall 2012

Course book:

Keith Knight: Mathematical Statistics (1999). Chapman & Hall/CRC.
ISBN 1-58488-178-X”

Final curriculum for STK4130:

- Chapter 3: Excluding
 - the general proof of WLLN, pg. 124-125
 - the second proof of CLT, pg. 134-136
 - A CLT for dependent variables, pg. 151-152
 - improved Monte Carlo approximation to integrals, pg. 155-158but including the definition of convergence with probability one on pg. 158 and SLLN (Theorem 3.13).
- Chapter 4: All, but excluding Example 4.3.1 (Influence curve for Gini-coefficient) and not many details about Jack-knife.
- Chapter 5: All, but Bayesian estimation only until conjugate priors pg. 287
- Chapter 6: All until Example 6.14, pg. 327.

The material covered in the exercises is also part of the curriculum.

Final curriculum for STK9130: Full curriculum for STK4130 and also including from Chapter 3:

- the general proof of WLLN, pg. 124-125
- A CLT for dependent variables, pg. 151-152
- improved Monte Carlo approximation to integrals, pg. 155-158