

Fall 2008 Syllabus for Statistics 510 (aka 430 BStat 610)

Schedule

- Sep 3: Chapter 1 (read chapter 1)
- Sep 8: Section 1.6, and 2.2. Question on homework? (read 2.1, 2.2, 2.3 and 2.4 to get ready for Wednesday.)
- Sep 10: Sections 2.3, 2.4 and 2.6. [Homework 1 due](#) at the start of class. (finish reading chapter 2 before Monday.)
- Sep 15: 2.5
- Sep 17: Start chapter 3. (read sections 3.1, 3.2, and 3.3 before Monday.)
- (Sep 19) [Homework 2 due](#)
- Sep 22: Independent probabilities (Finish reading chapter 3 before Wednesday.)
- Sep 24: example 4g [Homework 3 due](#)
- Sept 31: Measure theory and Example 4k (read Helms chapter 4 handout.)
- Oct 1: Starting chapter 4. [Homework 4 due](#) (read sections 4.1 and 4.2 before Monday.)
- Oct 6: Expected values.
- Oct 8: Cover sections 4.4, 4.5, 4.9 in class. [Homework 5 due](#) (read sections 4.3, 4.4, 4.5 and 4.9.)
- Oct 13: No class! Work on [midterm practice](#) problems.
- Oct 15: Midterm ([sample exam](#)) (Read sections 4.6, 4.7, 4.8 to get ready for homework 6. I won't cover these sections in class.)
- Oct 20: Start chapter 5. (read section 5.1.)
- Oct 22: CLT: Binomial to Normal. [Homework 6 due](#) (finish reading chapter 5.)
- Oct 27: Start chapter 6. (Read 6.1 and 6.2)
- Oct 29: Stable laws. chapter 6. (Read carefully sections 6.3, 6.4, and 6.5. Skim 6.7.)
- (Oct 31) [Homework 7 due](#)
- Nov 3: Fun with joint normals.
- Nov 5: Chapter 7.
- (Nov 7) [Homework 8 due at noon](#)
- Nov 10: Chapter 7.
- Nov 12: Covariance.
- (Nov 14) [Homework 9 due at noon](#)
- Nov 17: Conditional expectation.
- Nov 19: (Optional) In class case: Finance and retirement
- Nov 24: Finish chapter 7 [Homework 10 due in class](#)
- Nov 26: Section 8.1 and 8.2
- Dec 1: Section 7.7 and 8.3
- Dec 3: Jensen's inequality
- (Dec 5) [Homework 11 due at noon](#)
- (Dec 12) [Homework 12 due at noon](#)
- Dec 17th: ?? Final