Course Catalog - Spring 2015

Statistics

Statistics
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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:
UIUC: Quant Reasoning I

STAT 200  **Statistical Analysis**  credit: 3 hours.
Survey of statistical concepts, data analysis, designed and observational studies and statistical models. Statistical computing using a statistical package such as R or a spreadsheet. Topics to be covered include data summary and visualization, study design, elementary probability, categorical data, comparative experiments, multiple linear regression, analysis of variance, statistical inferences and model diagnostics. May be taken as a first statistics course for quantitatively oriented students, or as a second course to follow a basic concepts course.

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

STAT 212  **Biostatistics**  credit: 3 hours.
Application of statistical reasoning and statistical methodology to biology. Topics include descriptive statistics, graphical methods, experimental design, probability, statistical inference and regression. In addition, techniques of statistical computing are covered. Credit is not given for both STAT 212 and STAT 200.

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

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

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

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 or equivalent.

STAT 408  **Actuarial Statistics I**  credit: 4 hours.
Examines elementary theory of probability, including independence, conditional probability, and Bayes' theorem; combinations and permutations; random variables, expectations, and probability distributions; joint and conditional distributions; functions of random
variables; sampling; central limit theorem. Same as MATH 408. Credit is not given for both STAT 408 and either MATH 461 or STAT 400. Prerequisite: MATH 241 or equivalent.

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.

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.

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 or equivalent; knowledge of basic matrix manipulations; or consent of instructor.

STAT 424  **Analysis of Variance**  credit: 3 OR 4 hours.
Estimation and hypotheses testing in linear models; one-, two-, and higher-way layouts; incomplete layouts; analysis of covariance; and random effects models and mixed models. Same as MATH 465. 3 undergraduate hours. 4 graduate hours. Prerequisite: Credit or concurrent registration in MATH 415 and STAT 410.

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 426  **Sampling and Categorical Data**  credit: 3 OR 4 hours.
Sampling: simple random, stratified, systematic, cluster, and multi-stage sampling. Categorical data: multiway contingency tables, maximum likelihood estimation, goodness-of-fit tests, model selection, logistic regression. Computer work is an integral part of the course. 3 undergraduate hours. 4 graduate hours. Prerequisite: STAT 410.

STAT 427  **Statistical Consulting**  credit: 3 OR 4 hours.
Students, working in groups under the supervision of the instructor, consult with faculty and graduate students through the Statistical Consulting Service; readings from literature on consulting. 3 undergraduate hours. 4 graduate hours. Prerequisite: STAT 425 or consent of instructor.

STAT 428  **Statistical Computing**  credit: 3 OR 4 hours.
Examines statistical packages, numerical analysis for linear and nonlinear models, graphics, and random number generation and Monte Carlo methods. Same as MATH 493. 3 undergraduate hours. 4 graduate hours. Prerequisite: STAT 410 or equivalent; knowledge of a programming language.
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 430  **Topics in Applied Statistics**  credit: 3 OR 4 hours.
Formulation and analysis of mathematical models for random phenomena; extensive involvement with the analysis of real data; and instruction in statistical and computing techniques as needed. Same as MATH 468. 3 undergraduate hours. 4 graduate hours. May be repeated with approval. Prerequisite: STAT 410 or STAT 420; or consent of instructor.

STAT 440  **Statistical Data Management**  credit: 3 OR 4 hours.
The critical elements of data storage, data cleaning, and data extractions that ultimately lead to data analysis are presented. Includes basic theory and methods of databases, auditing and querying databases, as well as data management and data preparation using standard large-scale statistical software. Students will gain competency in the skills required in storing, cleaning, and managing data, all of which are required prior to data analysis. 3 undergraduate hours. 4 graduate hours. Prerequisite: STAT 400 or STAT 409.

STAT 448  **Advanced Data Analysis**  credit: 4 hours.
Several of the most widely used techniques of data analysis are discussed with an emphasis on statistical computing. Topics include linear regression, analysis of variance, generalized linear models, and analysis of categorical data. In addition, an introduction to data mining is provided considering classification, model building, decision trees, and cluster analysis. Prerequisite: STAT 400 or STAT 409, and credit for or concurrent registration in STAT 410.

STAT 458  **Math Modeling in Life Sciences**  credit: 3 OR 4 hours.
Same as ANSC 448 and IB 487. See ANSC 448.

STAT 466  **Image and Neuroimage Analysis**  credit: 3 OR 4 hours.
Same as PSYC 466. See PSYC 466.

STAT 484  **Ethical Practice of Statistics**  credit: 3 OR 4 hours.
Same as PSYC 484. See PSYC 484.

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.

STAT 511  **Mathematical Statistics II**  credit: 4 hours.
Bayes estimates, minimaxity, admissibility; maximum likelihood estimation, consistency, asymptotic efficiency; testing and confidence intervals; Neyman-Pearson lemma, uniformly most powerful tests; likelihood ratio tests and large-sample approximation; nonparametrics. Prerequisite: STAT 510.

STAT 525  **Computational Statistics**  credit: 4 hours.
Various topics, such as ridge regression; robust regression; jackknife, bootstrap, cross-validation and resampling plans; E-M algorithm; projection pursuit; all with a strong computational flavor. May be repeated if topics vary. Prerequisite: STAT 425, STAT 426, and STAT 511; or consent of instructor.
STAT 530  **Bioinformatics**  credit: 4 hours.
Same as ANSC 543, CHBE 571, and MCB 571. See CHBE 571.

STAT 542  **Statistical Learning**  credit: 4 hours.
Modern techniques of predictive modeling, classification, and clustering are discussed. Examples of these are linear regression, nonparametric regression, kernel methods, regularization, cluster analysis, classification trees, neural networks, boosting, discrimination, support vector machines, and model selection. Applications are discussed as well as computation and theory. Prerequisite: STAT 410 and STAT 425.

STAT 543  **Appl. Multivariate Statistics**  credit: 4 hours.
Same as CPSC 543. See CPSC 543.

STAT 551  **Theory of Probability I**  credit: 4 hours.
Same as MATH 561. See MATH 561.

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

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. Prerequisite: MATH 447 or consent of instructor.

STAT 554  **Probability and Measure II**  credit: 4 hours.
Measure extensions, Lebesque-Stieltjes measure, Kolmogorov consistency theorem; conditional expectation, conditional probability, martingales; distribution functions and characteristic functions; convergence in distribution; Central Limit Theorem; Brownian Motion. Credit is not given for both STAT 554 and either MATH 561 or MATH 562.

STAT 555  **Applied Stochastic Processes**  credit: 4 hours.
Same as MATH 564. See MATH 564.

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.

STAT 575  **Large Sample Theory**  credit: 4 hours.
Limiting distribution of maximum likelihood estimators, likelihood ratio test statistics, U-statistics, M-, L-, and R-estimators, nonparametric test statistics, Von Mises differentiable statistical functions; asymptotic relative efficiencies; asymptotic expansions. Same as ECON 578. Prerequisite: STAT 511 and either MATH 561 or STAT 554.

STAT 578  **Topics in Statistics**  credit: 4 hours.
STAT 587  **Hierarchical Linear Models**  credit: 4 hours.
Same as PSYC 587 and EPSY 587. See EPSY 587.

STAT 588  **Covar Struct and Factor Models**  credit: 4 hours.
Same as EPSY 588, PSYC 588, and SOC 588. See PSYC 588.

STAT 590  **Individual Study and Research**  credit: 0 TO 8 hours.
Directed reading and research. Approved for letter and S/U grading. May be repeated with approval. Prerequisite: Consent of instructor.

STAT 593  **STAT Internship**  credit: 0 TO 8 hours.
Supervised, off-campus experience in a field in which statistical science plays an important role. Approved for letter and S/U grading. Prerequisite: STAT 425 and consent of instructor.

STAT 595  **Preparing Future Faculty**  credit: 2 hours.
Prepares Ph.D. students who are interested in an academic career to develop a successful academic career path, and to prepare graduate students for their future roles as teachers, and researchers. The course will focus on profession, job search, research, teaching and service. The course will involve guest panels, small and large group presentations and interactive Q&A with student participation.

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