Course information 2020-21
ST2133 Advanced statistics: distribution theory
(half course)

General information

MODULE LEVEL: 5
CREDIT: 30
NOTIONAL STUDY TIME: 300 hours

Summary

This half-course is intended for students who already have some grounding in statistics. It provides the basis for an advanced course in statistical inference.

Conditions

Prerequisites: If taken as part of a BSc degree, the following course(s) must be passed before this course may be attempted.

- (ST104a Statistics 1
- AND ST104b Statistics 2)
- AND (MT1174 Calculus OR (MT105a Mathematics 1
- AND MT105b Mathematics 2) OR MT1186 Mathematical Methods)

Aims and objectives

The aim of this course is to provide a thorough theoretical grounding in probability distributions. The course teaches fundamental material that is required for specialised courses in statistics, actuarial science and econometrics.

Learning outcomes

At the end of this half course and having completed the essential reading and activities students should be able to:

- recall a large number of distributions and be a competent user of their mass/density and distribution functions and moment generating functions
- explain relationships between variables, conditioning, independence and correlation
- relate the theory and method taught in the unit to solve practical problems.

Please consult the current EMFSS Programme Regulations for further information on the availability of a course, where it can be placed on your programme’s structure, and other important details.
Essential reading

For full details, please refer to the reading list


Assessment

This half course is assessed by a two-hour unseen written examination.

Syllabus


**Multivariate Distributions**: Joint distributions. Conditional distributions, conditional moments. Functions of random variables.
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