

Course Code:
Course Name: Advance Statistics
Contact(s): 4L
Credit(s): 4
Allotted Hours: 70

Course Objective: Statistical methods used in practice are based on a foundation of statistical theory. One branch of this theory uses the tools of probability to establish important distributional results that are used throughout statistics. Another major branch of statistical theory is statistical inference. It deals with issues such as how do we define a "good" estimator or hypothesis test, how do we recognize one and how do we construct one? This course is concerned with the fundamental theory of random variables and statistical inference.

Pre-Requisite: Basic Calculus, Linear Algebra and Statistics

Course Outcome:

After the end of the course, students will be able to:

CO1: Define some basic concepts and notations in Advance statistics

CO2: Discuss quantitative and qualitative approaches in Advance statistics

CO3: Solve different types of problems involving the concepts of Advance statistics

CO4: Analyze data for the further references

CO5: Evaluate the problems involving the concepts of statistical inferences.

UNIT I

Introduction to Statistics:

[10H]

Introduction: Statistics, Frequency distribution

Measures of central tendency: Mean, Median, Mode- Data Science examples

Measures of dispersion: Dispersion, Range, standard deviation, Data Science problems

Correlation: Definition, Karl Pearson's coefficient of correlation, Multiple correlation - Data Science examples

UNIT II

Probability Theory:

[15H]

Sample space, discrete probability, independent events, Bayes theorem. Random variables and distribution functions; expectation and moments. Independent random variables, Probability inequalities (Tchebyshef, Markov, Jensen). Modes of convergence, weak and strong laws of large numbers, Central Limit theorems (i.i.d. case).

UNIT III

Concepts of Statistical Distribution:

[10H]

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Rachel Sandford



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