

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

[15H]

Probability Theory:

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

[10H]

Concepts of Statistical Distribution:

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Ying-Ying Zheng



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Table of Contents Sllabus Coad 2110012015

1. Understanding the eBook Sllabus Coad 2110012015
 - The Rise of Digital Reading Sllabus Coad 2110012015
 - Advantages of eBooks Over Traditional Books
2. Identifying Sllabus Coad 2110012015
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Sllabus Coad 2110012015
 - User-Friendly Interface
4. Exploring eBook Recommendations from Sllabus Coad 2110012015
 - Personalized Recommendations
 - Sllabus Coad 2110012015 User Reviews and Ratings
 - Sllabus Coad 2110012015 and Bestseller Lists
5. Accessing Sllabus Coad 2110012015 Free and Paid eBooks
 - Sllabus Coad 2110012015 Public Domain eBooks
 - Sllabus Coad 2110012015 eBook Subscription Services
 - Sllabus Coad 2110012015 Budget-Friendly Options
6. Navigating Sllabus Coad 2110012015 eBook Formats

- ePub, PDF, MOBI, and More
- Sllabus Coad 2110012015 Compatibility with Devices
- Sllabus Coad 2110012015 Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Sllabus Coad 2110012015
 - Highlighting and Note-Taking Sllabus Coad 2110012015
 - Interactive Elements Sllabus Coad 2110012015
- 8. Staying Engaged with Sllabus Coad 2110012015
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Sllabus Coad 2110012015
- 9. Balancing eBooks and Physical Books Sllabus Coad 2110012015
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Sllabus Coad 2110012015
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Sllabus Coad 2110012015
 - Setting Reading Goals Sllabus Coad 2110012015
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Sllabus Coad 2110012015
 - Fact-Checking eBook Content of Sllabus Coad 2110012015
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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