COURSE DETAIL

STATISTICAL MODELS
Country Hong Kong
Host Institution University of Hong Kong
Program(s) University of Hong Kong
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Statistics
UCEAP Course Number 127
UCEAP Course Suffix
UCEAP Official Title STATISTICAL MODELS
UCEAP Transcript Title STATISTICAL MODELS
UCEAP Quarter Units 5.00
UCEAP Semester Units 3.30

Course Description

This course examines fundamental concepts in probability and mathematical statistics, including probabilistic modelling, limiting results, estimation and hypothesis testing. Topics include random variables and vectors, distribution and quantile functions, covariance and correlation matri-ces, strong law of large numbers, central limit theorem, estimators and their (asymptotic) properties, parametric estimators (maximum likelihood, method of moments), (asymptotic) conĄdence intervals (mean and variance of a normal, difference of means of two normals, ratio of means of two normals), hypothesis tests (theory, power function, p-value, asymptotic tests, likelihood ratio tests).

Language(s) of Instruction
English

Host Institution Course Number
STAT3902

Host Institution Course Title
STATISTICAL MODELS

Host Institution Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Course Last Reviewed
2024-2025

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