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

Print