

# Mathematical Statistics



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## Description

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## **Mathematical Statistics**

UNIT-I  
Probability and Measure: Sigma fields and measures; measurable functions and distributions, Integration of Borel function. Random Variables and Distributions: General properties – Distribution and probability densities, moments, moment generating and characteristic functions.  
UNIT-II  
Probability Distribution: Discrete random variables and their distributors- Binomial probability distribution, Geometric probability distribution and Poisson probability distribution and, their moments and moments generating functions; Continuous random variables and their probability distributors- Uniform probability distribution, Normal probability distribution, Gamma probability distribution, Beta probability distribution; Basic idea about multivariate probability distributors; sampling distributors and Central limit theorem.  
UNIT-III  
Estimation and Hypothesis Testing: Point estimators, confidence intervals, properties of point estimators; Hypothesis testing, elements of statistical test large sample test, small sample hypothesis testing for  $\mu$  and  $\sigma^2$ , Power of test, Likelihood ratio tests  
UNIT-IV  
Statistical Analysis: Analysis of variance ; Analysis of Categorical Data-Chi-square test, Non-parametric statistic Sign test, Wilcoxon, Signed Rank test, Mann – Whitney U test, Kruskal-Wallis test.