Ducate	Level		First	irst cycle			
Fiografii	Name of	the program	n Ma	thematics Education			
COURSE							
Course title	Statistical methods						
Course code	Semester	Со	ourse status		ECTS	Contact (L+AE+LE)	hours
AMAT 601	Ι	Ele	ective course		7	2+0+0	
Lecturer							
Course Goals The course aims to teach students more about advanced statistical methods they can use in future research.							
COURSE CONTENT							
Basic conncept., Bayes theorem, sensitivity. Specificity Borel-Cantelli theorem, Random variables, distribution functions, density Examples (Bernoulli, binomial, etc.), multidimensional normal distribution Expectation, variance, independence, correlation Moment generatrix functions, characteristic functions Convergence of random variables (almost certain, in probability, in p -norms, in the distribution), Weak and strong law of large numbers, Theorem of central limes Empirical distribution, Quantiles Regression, Empirical distribution, Quantiles Hypotheses, Test power, Maximum likelihood test, t-test, F-test, Non-parametric tests.							
LITERATURE							
 Fedorov, V. V., Theory of Optimal Experiments, Academic Press, New York 1972. Lin'kov, Y. N., Lectures in Mathematical Statistics, Parts 1 and 2, Translations of Mathematical Monographs Vol. 229, American Mathematical Society, Providence, R.I., 2005. Loève, M., Probability Theory I and II, 4th edition, Graduate Texts in Mathematics Vol.45 – 46, Springer-Verlag, New York 1977, 1978. Pázman, A., Foundations of Optimum Experimental Design, Mathematics and its Applications (East European Series), Reidel Publ. Comp., Dordrecht 1986 Resnick, S. F., Adventures in Stochastic processes, Birkhäuser, Basel 1992. Ross, S., Stochastic Processes, John Wiley, New York 1996. Schuss, Z., Theory and Applications of Stochastic Processes, an Analytical Approach, Applied Mathematical Sciences Vol. 170, Springer-Verlag 2010. Seber, G.A.F., and Wild, G. A., Nonlinear Regression, John Wiley & Sons, New York 1989. Shiryaev, A. N., Probability, 2nd ed., Graduate Texts in Mathematics Vol. 95, Springer-Verlag, New York 1996. 							
Lectures	30	Tutorial		Individual	70	Total	100
		1 atoma		work	10		
GRADING				REMARKS			
Criterion		Maximu m points	Minimu m points				
Test 1		25	15				
Test 2		25	10				
Project		-	-				
Laboratory assignments		-	-				
Final exam		50	30				
Total		100	55				