

Table 1: Lectures -Probability & Statistics

Version: 20.04.2016

This will be updated during the semester
 Please make sure to have the latest version.
 DS refers to the book by DeGroot & Schervish,
 LN refers to the lecture notes of Föllmer & Künsch.

Lecture	Date	— Topic —
1	23.02.2016	Introduction. DS, Chapter 1, LN, section 2.1
2	26.02.2016	Uniform Distribution. DS, Ch-1. LN, Sec-2.2
3	1.03.2016	Counting, Permutations. DS, Sec-1.7, 1.8.
4	4.03.2016	Conditional Probability. DS, Ch-2. LN, Sec-2.4
5	8.03.2016	Conditional Probability, Independence. DS, Ch-2. LN, Sec-2.4
6	11.03.2016	Bernoulli, Poisson. DS, Sec-5.2, 5.4. LN, Sec-2.6
7	15.03.2016	Non-finite Ω . LN, Sec-3.1
8	18.03.2016	Random variables, Distribution, c.d.f. and p.d.f. DS, Sect-3.1,2, 3. LN, Sec-3.2
9	22.03.2016	Quantile, Bivariate Distribution, Marginals. DS, Sec-3.4, 3.5. LN, Sec-3.2
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10	5.04.2016	Independence, Condition Distributions. DS, Sec-3.6, 3.7. LN, Sec-3.2
11	8.04.2016	Expected value, Change of Variables. DS, Sec-3.8, 4.1 LN, Sec-3.3
12	12.04.2016	Mean, Variance, Moment Generating Function. DS, Sec-4.3,4,5,6.
13	15.04.2016	Conditional Expectation. DS. Sec-4.7. LN, Sec-3.4
14	19.04.2016	Conditional Expectation, Linear Regression. DS Sec-4.7, Ch-11
15	22.04.2016	Special Distributions. DS Ch-5.2,3,4,6,7,8
16	26.04.2016	Estimation, prior, posteriori and conjugate distribution. DS, Sec-7.1, 2, 3. LN, section 6.2
17	29.04.2016	Bayes Estimators. DS, Sec-7.4
18	3.05.2016	Limit Theorems. DS, Chapter 6, LN, chapters 4, 5
19	6.05.2016	Limit Theorems. DS, Chapter 6, LN, chapters 4, 5
20	10.05.2016	Maximum Likelihood. DS, Sec-7.5
21	13.05.2016	Maximum Likelihood. DS, Sec-7.5, 7.6
22	17.05.2016	Sampling distributions. DS, Sec-8.1, 8.2
23	20.05.2016	Sampling distributions. DS, Sec-8.3, 8.4
24	24.05.2016	Confidence Intervals. DS, Sec-8.5
25	27.05.2016	Hypothesis Testing. DS, Chapter 8, LN, section 6.3
26	31.05.2016	Hypothesis Testing. DS, Chapter 8, LN, section 6.3
27	3.06.2016	Hypothesis Testing. DS, Chapter 8, LN, section 6.3