

Module Code: MATH-419
Module Title: **Mathematical Statistics - II**
Module Rating: 3 Cr. Hours
Pre-Requisite: Mathematical Statistics - I

Functions of Random Variables

- Distribution function technique
- Transformation technique: One variable, several variables
- Moment-generating function technique

Sampling Distributions

- The distribution of the mean
- The distribution of the mean: Finite populations
- The Chi-Square distribution.
- The t distribution
- The F distribution

Regression and Correlation

- Linear regression
- The methods of least squares
- Normal regression analysis
- Normal correlation analysis
- Multiple linear regression
- Multiple linear regression (matrix notation)

Recommended Books

1. J. E. Freund, *Mathematical Statistics*, (Prentice-Hall Inc., 1992).
2. Hogg and Craig, *Introduction to Mathematical Statistics*, (Collier Macmillan, 1958).
3. Mood, Greyill and Boes, *Introduction to the Theory of Statistics*, (McGraw Hill).
4. R. E. Walpole, *Introduction to Statistics*, 3rd edition, (Macmillan Publishing Company London, 1982)
5. M. R. Spiegel, L. J. Stephens, *Statistics*, (McGraw Hill Book Company, 1984)