

Math 541b Fall Semester 2015

Instructor:

Professor I. G. Rosen

Office: KAP 244C

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Email: grosen@math.usc.edu

Office Hours: M, W, F 9:30 – 10:30 or by appointment

Lecture	Class No.	Time	Location
Lecture:	39750R	MWF 11:00-11:50	KAP 163

Text:

Casella and Berger, Statistical Inference, Second Edition.

T.A:

Xiaojing Xing

Email: nkxingxiaojing@gmail.com, xiaojinx@usc.edu

Office: KAP 403

Phone: 213 – 821 – 1474

Office Hours: TBA in Math Center

Assignments:

Assignments made when appropriate. They are strictly for your benefit and will not be graded. They do not have to be turned in.

Exams: Exams will be given on the following dates:

Mid-term Exam: Friday Oct 9th

Final Exam: Wednesday Dec 9th, 11:00 – 1:00

Do not miss an exam There are no make-ups.

Grading: The course will be graded as follows:

Mid-term Exam	100 points
Final Exam	200 points
Total	300 points

Topics covered: Chs 8, 9, part of 10, 11 and 12 from Casella and Berger, Markov Chain Monte Carlo Methods (MCMC), hidden Markov Models and Kalman Filter, time permitting.