Study Program: Mathematics

Type and level of studies: Bachelor studies, VII semester

**Course name:** Mathematical statistics

Lecturer: Denić M. Nebojša

Status: Compulsory

ECTS: 6

Attendance Prerequisites: none

## Course aims

Acquiring the knowledge necessary to understand the basic mathematical principles in formulation of statistical laws.

# Course outcome

Operational use of statistical methods in solving various problems, as well as applied in everyday practice.

### **Course content**

# Theoretical part

- 1. Introduction (basic concepts of statistics, important distributions of mathematical statistics, statistics and their distributions)
- 2. Sample theory (random selections with and without replacement, some special sample plans, sample statistics, arrangement and presentation of samples)
- 3. Parameter estimates (point estimation, sufficient statistics, some point estimation methods, confidence intervals)
- 4. Testing of statistical hypotheses (Neumann-Pearson theorem, uniformly most powerful tests, parametric tests, nonparametric tests: Pearson's  $\chi 2$  test, Kolmogorov test)
- 5. Regression (type one and type two regression, normal regression model, estimation of model parameters, regression-based extrapolation)
- 6. Analysis of variance (one-factor problem, two-factor problem on a simple sample and a sample with replacement) *Practical part*

Solving tasks in the aforementioned areas. Working with statistical software.

### Literature:

- 1. Поповић Б.: *Математичка статистика и статистичко моделовање*, ПМФ, Ниш, 2003.
- 2. Аранђеловић И., Митровић З., Стојановић В.: Вероватноћа и статистика, Завод за уџбенике, Београд, 2011.
- 3. Бањевић Д., Видаковић Б.: Вероватноћа и статистика збирка решених задатака, Научна књига, Београд, 1989.

Number of active classes				Other
Lectures:	Practical	Other forms of teaching:	Students' research	classes
2	classes:		work	
	3			

## **Teaching methods**

Lectures are in accordance with the topic in *course content*, computer practice and independent student research work.

**Assessment (maximum 100 points)** Final exam **Course assignments** points points 10 activity during lectures written exam 10 practical classes oral exam 40 40 term test(s) ..... seminar(s) \_ **60** Total 40