# 805. Evolution of the Spanish Language Spring of even-numbered years. 3(3-0) A student may earn a maximum of 9 credits in all

enrollments for this course. Phonology, morphology and syntax of Spanish from its origins to the present. QA: SPN 805

#### 805. **Topics in Hispanic Linguistics**

Spring of odd-numbered years. 3(3-0) A student may earn a maximum of 9 credits in all enrollments for this course. Issues in Spanish language treated in light of current linguistic inquiry. Topics vary. QA: SPN 806

#### 807. Topics in Hispanic Culture

Spring of even-numbered years. 3(3-0) A student may earn a maximum of 9 credits in all enrollments for this course. Topics such as the Enlightenment, Post-Francoist film, and pre-Columbian cultures. QA: SPN 809

#### 810. Studies in Medieval Spanish Literature

Spring of odd-numbered years. 3(3-0) A student may earn a maximum of 9 credits in all enrollments for this course. Works, genres, and writers of the Spanish Middle Ages. Topics vary. QA: SPN 802

#### 815. Studies in Golden Age Literature

Fall of even-numbered years. 3(3-0) A student may earn a maximum of 9 credits in all enrollments for this course. Poetry, drama, and prose of 16th and 17th century Spain. Topics vary. QA: SPN 811

#### 820. Cervantes

Fall of odd-numbered years. 3(3-0) A student may earn a maximum of 9 credits in all enrollments for this course. Critical study of "Don Quijote," "Novelas Ejemplares," or other works. QA: SPN 812

#### 825. Studies in 18th and 19th Century Spanish Literature

Spring of even-numbered years. 3(3-0) A student may earn a maximum of 9 credits in all enrollments for this course. Literature from post-Baroque Spain to the Generation of 1898. Topics vary. QA: SPN 831

#### 830. Studies in 20th-Century Spanish Literature

Fall of odd-numbered years. 3(3-0) A student may earn a maximum of 9 credits in all enrollments for this course. Authors, generations, and tendencies that shape the directions of Spanish literature in the 20th Century.

Topics vary. QA: SPN 842

### 835. Spanish-American Literature before Modernismo

Spring of odd-numbered years. 3(3-0) A student may earn a maximum of 9 credits in all enrollments for this course.

Major authors and movements from the colonial period to Modernismo. Topics vary. QA: SPN 850

#### **Contemporary Spanish-American** 840. Literature

Fall of even-numbered years. 3(3-0) A student may earn a maximum of 9 credits in all enrollments for this course. Poetry, drama, prose, fiction, and essay from Modern-ismo to the present. Topics vary. QA: SPN 852

#### 890. Independent Study

Fall, Spring, Summer. 1 to 3 credits. A student may earn a maximum of 9 credits in all enrollments for this course.

R: Approval of department. Special projects, directed reading, and research ar-ranged by an individual graduate student and a faculty member in areas supplementing regular course offerings. QA: SPN 860

891. Special Topics in Spanish Fall, Spring, Summer. 3(3-0) A student may earn a maximum of 6 credits in all enrollments for this course.

R: Approval of department.

Special topics supplementing regular course offerings proposed by faculty on a group study basis for graduate students.

999 Doctoral Dissertation Research Fall, Spring, Summer. 1 to 24 credits. A student may earn a maximum of 24 credits in all

enrollments for this course. R: Approval of department.

QA: SPN 999

# STATISTICS AND PROBABILITY

## **Department of Statistics and** Probability **College of Natural Science**

#### 200. Statistical Methods

Fall, Spring, Summer. 3(4-0) P: MTH 103 or designated score on mathematics placement test. R: Not open to students with credit in STT 201 or STT 315 or STT 421. Descriptive statistics, elementary probability and combinatories. The binomial distribution. Random variables, their expectations and variances. Central Limit Theorem, estimation and inference. Simple tests based on the binomial, normal, t, chi-square and F distributions.

QP: MTH 108 QA: STT 201

#### 201. Statistical Methods

Fall, Spring, Summer. 4(3-2) P: MTH 103 or designated score on mathematics placement test. R: Not open to students with credit in STT 200 or STT 315 or STT 421. Probability and statistics with computer applications. Data analysis, probability models, random variables, tests of hypotheses, confidence intervals, simple linear regression. QP: MTH 108

## Introduction to Probability and 315 Statistics for Business

Fall, Spring, Summer. 3(4.0) P: MTH 120 or MTH 124 or MTH 132. R: Not open to students with credit in STT 200 or STT 201 or STT 421.

Probability and statistics for business majors. Data analysis, probability models, random variables, single population confidence intervals and tests of hypothe-ses with business applications. *QP: MTH 111 QA: STT 315* 

## 331. Statistics for Scientists

Fall, Spring. 3(3-0) P: MTH 120 or MTH 124 or MTH 132 or LBS 101. R: Open only to students in College of Natural Science. Calculus based course in probability and statistics. Probability models, random variables, tests of hypoth-eses, confidence intervals with applications in scienc-

#### 351. **Probability and Statistics for** Engineers

Fall, Spring, Summer. 3(3-0) P: MTH 234. R: Not open to students with credit in STT 430.

A calculus based course in probability and statistics for engineering students. Probability models, random variables, tests of hypotheses, and confidence intervals with engineering applications. QA: STT 35Ì

#### 421. Statistics I

Fall, Spring, Summer. 3(3-0) P: MTH 103 or MTH 110 or MTH 116. R: Not open to students with credit in STT 200 or STT 201 or STT 315.

Basic probability, random variables, and common distributions. Estimation and tests for one-, two-, and paired sample problems. Introduction to simple linear regression and correlation, 1-way ANOVA. *QP: MTH 108 QA: STT 421, STT 422* 

#### 422. Statistics II

Fall, Spring, Summer. 3(3-0) P: STT 421. R: Not open to students with credit in STT 464.

Goodness of fit and other non-parametric methods. Linear models including multiple regression and ANOVA for simple experimental designs. QP: STT 421 QA: STT 422, STT 423

# Introduction to Probability and Statistics 430.

Fall. 3(3-0)

P: MTH 126 or MTH 133. R: Open only to Economics and Agricultural Economics majors. Not open to students with credit in STT 351. Calculus based probability and statistics with applica-

tions. Discrete and continuous random variables and their expectations. Point and interval estimation, tests of hypotheses, simple linear regression. QP: MTH 113 or MTH 123 or MTH 480

## Probability and Statistics I: Probability 441.

Fall, Spring, Summer. 3(3-0)

P: MTH 235 or concurrently.

Discrete and continuous distributions: univariate and multivariate. Normal approximation, sampling distri-butions and parameter estimation. Poisson process and applications.

#### Probability and Statistics II: 442.

Fall, Spring. 3(3-0) P: STT 441, MTH 314.

Estimation, tests of hypotheses, confidence intervals. Goodness of fit, non-parametric methods. Linear models, multiple regression, ANOVA. QP: STT 441 QA: STT 442, STT 443

# Computations in Probability and Statistics 461.

Spring. 3(3-0) P: CPS 131 or CPS 230; MTH 314, STT 441. Computer algorithms for evaluation, simulation and visualization. Sampling and prescribed distributions. Robustness and error analysis of procedures used by statistical packages. Graphics for data display, computation of probabilities and percentiles QP: STT 441, MTH 334 QA: STT 461

#### Statistical Methods for Biologists I 464.

Fall. 3(3-0) Interdepartmental with Ani-mal Science, and Crop and Soil Sciences. P: STT 421

Biological random variables, estimation of population parameters, and testing hypotheses. Linear correlation and regression (prediction). Contingency tables and analysis of variance for comparison of biological groups. QP: STT 421 QA: STT 422

465. Statistical Methods for Biologists II Spring. 3(3-0) Interdepartmental with Animal Science, and Crop and Soil Sciences. P: STT 464.

Concepts of reducing experimental error: covariance, complete and incomplete block designs, latin squares, split plots, repeated-measures designs, regression applications, and response surface designs. *QP: STT 422 QA: ANS 871, CSS 920* 

STT

QP: MTH 215 QA: STT 441, STT 442

# Statistics

## Statistics for Quality and 471. Productivity

Fall. 3(3-0) P: STT 351 or STT 422 or STT 442.

Scientific context of quality: Box, Deming, Taguchi. Graphical techniques, control charts. Design of experi-ments: factorials and fractional factorials, confounding and aliasing. Engineering parameter design through

experimentation. QP: STT 351 or STT 422 or STT 442 QA: STT 471

# 481. Issues in Statistical Practice Spring. 1(1-0) R: Open only to seniors in Statistics.

Selected readings and projects illustrating special problems encountered by professional statisticians in their roles as consultants, educators, and analysts.

#### 490. **Directed Study of Statistical Problems**

Fall, Spring, Summer. 1 to 3 credits. A student may earn a maximum of 9 credits in all enrollments for this course. R: Open only to juniors and seniors in Mathematics

or Statistics. Approval of department. Individualized study of selected topics. QA: STT 490

#### 825. Sample Surveys

*Fall. 3(3-0) Fall. 3(3-0) P: STT 422 or STT 442 or STT 862.* Application of statistical sampling theory to survey designs. Simple random, stratified, and systematic samples. Sub-sampling, double sampling. Ratio and Pregression estimators. QP: STT 423 or STT 443 or STT 863 QA: STT 825

#### Nonparametric Statistics 826. Fall. 3(3-0)

P: STT 442 or STT 862.

Statistical methods based on counts, ranks, order statistics and permutations of observations. Point and interval estimates, tolerance sets, and tests valid under broad distributional assumptions. Applications to social and natural sciences. QP: STT 442 or STT 862 QA: STT 826

#### **Linear Statistical Models** 841.

Fall. 3(3-0) P: STT 442 or STT 862.

Theory and applications of statistical models with linear parameters. Curve fitting, simple and multiple regression, multiple and partial correlation. Analysis of variance, simultaneous inference, experimental

design. QP: STT 443 or STT 863 QA: STT 841

#### 843. Multivariate Analysis

Spring of even-numbered years. 3(3-0) P: STT 442 or STT 862. Multivariate normal distribution, tests of hypotheses

on means, multivariate analysis of variance. Discriminant analysis. Principal components. Factor analysis. Analysis of frequency data. *QP: STT 443 or STT 863 QA: STT 843* 

#### 844. Time Series Analysis

Spring. 3(3-0) P: STT 442 or STT 862.

Stationary time series. Autocorrelation and spectrum. ARMA and ARIMA processes: estimation and forecast-ing. Seasonal ARIMA models. Identification and diagnostic techniques. Multivariate time series. Time series software. QP: STT 443 or STT 863 QA: STT 844

## 852 Stochastic Methods in Operations Research

Spring. 3(3-0) P: STT 441 or STT 861.

Optimization techniques related to queuing, inventory, and Markov decision models. Simulation, reliability, and decision analysis. QP: STT 441 or STT 861 QA: STT 852, STT 853

## Theory of Probability and Statistics I 861. Fall. 3(3-0) P: MTH 320 or concurrently.

Discrete and continuous random variables and vectors. Important probability models. Inequalities and limit laws. Sampling distributions and functions of random vectors. Statistical inference. *QP: MTH 424 QA: STT 861, STT 862* 

## 862. Theory of Probability and Statistics II Spring. 3(3-0) P: MTH 314, MTH 421 or concurrently; STT 861.

Statistical inference: sufficiency, likelihood, estima-tion, and tests of hypotheses in parametric and nonparametric cases. Linear models and goodness of fit. QP: MTH 425, MTH 426 QA: STT 862, STT 863

## 871. **Theory of Statistics I** Fall. 3(3-0)

P: MTH 829 or MTH 921 or concurrently or STT 862; STT 881.

Empirical distributions, quantiles, Glivenko-Cantelli Theorem. Important distributions and families. Convergences, Slutsky Theorem, asymptotics of differen-Confidence sets. Some basic statistical methods. QP: STT 870, MTH 822 QA: STT 872

## 872. Theory of Statistics II

Spring. 3(3.0) P: STT 871; STT 882 or concurrently. Theory of Neyman Pearson tests and extensions. Convex loss estimation, best unbiased estimates, sufficient statistics, information lower bounds. Extensive application to linear models. LAN families and applications to estimation and test. QP. STT 872 QA: STT 873, STT 955

### 881. Theory of Probability I Fall. 3(3-0)

P: MTH 828 or concurrently. Measures and their extensions, integration, and convergence theorems. Product measures, Lebesgue decomposition, transition probabilities, Kolmogorov consistency theorem. Independence. Classical limit theorems for partial sums. *QP: MTH 821 QA: STT 870* 

#### 882. Theory of Probability II

Spring. 3(3-0)

P: STT 881. Conditional expectation, martingales, stationary processes. Brownian motion, convergence in distribution, and the invariance principle. QP: STT 870, MTH 822 QA: STT 882, STT 883

#### 886. Stochastic Processes and Applications I

Fall. 3(3-0)

P: STT 441 or STT 861.

Finite and countable state Markov chains. Classification of states. Recurrence, branching, birth-death, Poisson renewal counting, and continuous time Markov processes. QP: STT 441 or STT 861 QA: STT 886, STT 864

## Stochastic Processes and 887. Applications II

Spring. 3(3-0)

## P: STT 886.

Random processes in continuous time. Analysis of Markov and queueing processes with applications. Brownian motion, martingales, and stochastic calculus

QP: STT 441 or STT 861 QA: STT 887, STT 864

#### Statistical Problems 89*0*.

Fall, Spring, Summer. 1 to 3 credits. A student may earn a maximum of 24 credits in all enrollments for this course. R: Approval of department. Individualized study on selected problems.

QA: STT 890

#### **Master's Thesis Research** 899.

Fall, Spring, Summer. 1 to 6 credits. A student may earn a maximum of 24 credits in all enrollments for this course. R: Approval of department.

QA: STT 899

#### 951. Sequential Analysis and Renewal Theory

Fall of even-numbered years. 3(3-0) P. STT 872

Sequential estimation, testing and design. Optimal stopping. Linear and nonlinear renewal theory. *QP: STT 929 QA: STT 954* 

#### 952. **Topics in Advanced Inference** Spring of even-numbered years. 3(3-0)

P: STT 872. Decision theory. James-Stein, shrinkage, Bayes, and

empirical Bayes estimation. Invariance. Bootstrap methodology. Inference on stochastic processes. Stochastic approximation. Survival analysis and reliabili-

QP: STT 873 QA: STT 995

#### 953. Asymptotic Theory

Fall of odd-numbered years. 3(3-0) P: STT 872.

Large sample behavior of likelihood function. Local Asymptotic Normality models. Contiguity. Bahadur and Pitman efficiency of statistical procedures. QP: STT 929 QA: STT 952

#### 954. Semi-Nonparametric Inference

Spring of odd-numbered years. 3(3-0) P: STT 872.

Small and large sample properties of distribution-free tests. Adaptive and robust procedures. Nonparametric ANOVA. Estimation of regression and density functions.

QP: STT 929 QA: STT 951

## Convergence of Measures and Stochastic Processes 961.

Fall of even-numbered years. 3(3-0) P: STT 882.

Convergence of measures on metric spaces. Prohorov's theorem. Function spaces with the uniform and Skoro-hod metric. Empirical processes. Applications. *QP: STT 883 QA: STT 961* 

#### 962. Stationary and Second Order Processes

Spring of even-numbered years. 3(3-0) P: STT 882.

Stationary, second order, and Gaussian processes. Sample path properties. Linear and nonlinear predic-tion and estimation. Applications. *QP: STT 863 QA: STT 965* 

#### Martingales 963.

Fall of odd-numbered years. 3(3-0) P: STT 882.

Discrete and continuous time martingales, convergence theorems, Doob-Meyer decomposition. Applications

QP: STT 883 QA: STT 962

## Stochastic Analysis 964.

Spring of odd-numbered years. 3(3-0) P: STT 882.

Stochastic integrals and semi-martingales, Ito formu-la, stochastic differential equations. Applications. QP: STT 883 QA: STT 963

#### **Problems in Statistics and Probability** 990.

Fall, Spring, Summer. 1 to 3 credits. A student may earn a maximum of 6 credits in all enrollments for this course.

P: STT 872.

Individual study on an advanced topic in statistics or probability QP: STT 873, STT 883 QA: STT 990

#### *995*. **Topics in Statistics and Probability**

Fall, Spring, Summer. 1 to 3 credits. A student may earn a maximum of 24 credits in all enrollments for this course. P: STT 882.

Nonparametric statistics, multivariate analysis, time series analysis, Bayesian statistics, reliability theory, stochastic approximation, design of experiments, sets of decision problems, stochastic processes, or sequen-

tial analysis. QA: STT 995

QA: STT 999

R: Approval of department.

## **Doctoral Dissertation Research** 999. Fall, Spring, Summer. 1 to 24 credits. A student may earn a maximum of 48 credits in all enrollments for this course.

A-163