STATISTICS AND PROBABILITY

Department of Statistics and Probability
College of Natural Science

191 Selected Topics in Statistics
Fall, Spring. 1 to 4 credits. A student may earn a maximum of 8 credits in all enrollments for this course.

Topics in statistics and probability selected to complement existing courses.

200 Statistical Methods
Fall, Spring, Summer. 3(4-0) P: (MTH 101 or MTH 102 or MTH 103 or MTH 110 or MTH 116 or MTH 124 or MTH 132 or LB 118) or designated score on Mathematics Placement test R: Open to undergraduate students. Not open to students with credit in STT 201 or STT 421.

Data analysis, probability models, random variables, estimation, tests of hypotheses, confidence intervals, and simple linear regression.

201 Statistical Methods
Fall, Spring, Summer. 4(3-2) P: (MTH 101 or MTH 102 or MTH 103 or MTH 110 or MTH 116 or MTH 124 or MTH 132 or LB 118) or designated score on Mathematics Placement test R: Open to undergraduate students. Not open to students with credit in STT 200 or STT 421.

Probability and statistics with computer applications. Data analysis, probability models, random variables, tests of hypotheses, confidence intervals, simple linear regression. Weekly lab using statistical software.

224 Introduction to Probability and Statistics for Ecologists
Spring. 3(2-2) Interdepartmental with Fisheries and Wildlife. Administered by Statistics and Probability. P: MTH 103 or MTH 116 or (MTH 124 or concurrently) or (MTH 132 or concurrently) or (MTH 152H or concurrently) or (LB 118 or concurrently) R: BS 162 or BS 182H or LB 144 SA: FW 324 Not open to students with credit in STT 231.

Probability and statistics with computer applications for the analysis, interpretation and presentation of ecological data. Data analysis, probability models, random variables, estimation, confidence intervals, test of hypotheses, and simple linear regression with applications to ecology.

231 Statistics for Scientists
Fall, Spring. 3(3-0) P: MTH 124 or MTH 132 or MTH 152H or LB 118 R: Open to students in the College of Natural Science and open to students in the Lyman Briggs College. SA: STT 331

Calculus-based course in probability and statistics. Probability models, and random variables. Estimation, confidence intervals, tests of hypotheses, and simple linear regression with applications in sciences.

250 Statistics and Probability for K-8 Teachers
Spring. 4(4-0) P: MTH 103 R: Open to undergraduate students in the College of Education or approval of department. Data collection and analysis, Statistics, probability models. Decision-making in the presence of variability. Computer software relevant for teaching practice.

290 Topics in Statistics and Probability
Fall, Spring, Summer. 1 to 3 credits. RB: MTH 103 R: Approval of department. Individualized study of selected topics.

301 Computational Methods for Data Science
Fall. 3(3-0) P: (MTH 132 or LB 118 or MTH 152H) and (STT 200 or STT 201 or STT 231 or STT 315 or STT 421 or STT 441)

Obtaining and managing data using statistical software. Data visualization and graphics. Special challenges in working with high-dimensional data.

315 Introduction to Probability and Statistics for Business
Fall, Spring, Summer. 3(4-0) P: MTH 124 or MTH 132 or MTH 152H or LB 118

A first course in probability and statistics primarily for business majors. Data analysis, probability models, random variables, confidence intervals, and tests of hypotheses with business applications.

317 Quantitative Business Research Methods
Fall, Spring, Summer. 3(3-0) P: Interdepartmental with Marketing. Administered by Marketing. P: STT 200 or STT 201 or STT 315 R: Open to sophomores or juniors in the Accounting major or in the Business Administration major or in the Human Resource Management major or in the Management major or in the Supply Chain Management major or in the Marketing major or in the Applied Engineering Sciences major. SA: MSC 317

Application of statistical techniques, including forecasting, to business decision making. Includes applications of linear regression and correlation, analysis of variance, selected non-parametric tests, time series, and index numbers.

351 Probability and Statistics for Engineering
Fall, Spring, Summer. 3(3-0) P: MTH 234 or MTH 254H or LB 220 Not open to students with credit in STT 430.

Probability models and random variables. Estimation, confidence intervals, tests of hypotheses, simple linear regression. Applications to engineering.

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

Basic probability, random variables, and common distributions. Estimation and tests for one-, two-, and paired sample problems. Introduction to simple linear regression and correlation, one-way ANOVA.

422 Statistics II
Fall, Spring, Summer. 3(3-0) P: STT 421 or STT 441 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.

430 Introduction to Probability and Statistics
Fall, Spring, Summer. 3(3-0) P: (MTH 234 or concurrently) or (MTH 254H or concurrently) or (LB 220 or concurrently) Not open to students with credit in STT 351.

Calculus-based probability and statistics with applications. Discrete and continuous random variables and their expectations. Point and interval estimation, tests of hypotheses, and simple linear regression.

441 Probability and Statistics I: Probability
Fall, Spring, Summer. 3(3-0) P: MTH 234 or MTH 254H or LB 220 or approval of college. Probability, conditional probability and independence. Random variables. Discrete, continuous, univariate, and multivariate distributions. Expectation and its properties, moment generating functions. Law of large numbers, central limit theorem.

442 Probability and Statistics II: Statistics
Fall, Spring. 3(3-0) P: STT 441 and (MTH 309 or MTH 314 or MTH 317H or MTH 415)

Parameter estimation, sampling distributions, confidence intervals, hypothesis testing, simple and multiple regression, analysis of variance. Time series models, data analysis and forecasting

455 Actuarial Models I
Fall. 3(3-0) Interdepartmental with Mathematics. Administered by Statistics and Probability. P: STT 441 and MTH 380

Continuation of STT 355. Not open to students with credit in STT 455.

456 Actuarial Models II
Spring. 3(3-0) Interdepartmental with Mathematics. Administered by Statistics and Probability. P: STT 455

Continuation of STT 455. Not open to students with credit in STT 455.

461 Computations in Probability and Statistics
Spring. 3(3-0) P: STT 441 and CSE 231 and (MTH 309 or MTH 314 or MTH 317H or MTH 415)

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.
464 Statistics for Biologists
Fall. 3(3-0) Interdepartmental with Animal Science and Crop and Soil Sciences. Administered by Statistics and Probability. P: MTH 103 or MTH 110 or MTH 116 or MTH 132 RB: STT 421
Biological random variables. Estimation of population parameters. Testing hypotheses. Linear correlation and regression. Analyses of counted and measured data to compare several biological groups including contingency tables and analysis of variance.

465 Bayesian Statistical Methods
Fall. 3(3-0) A student may earn a maximum of 0 credits none Interdepartmental with Epidemiology. Administered by Statistics and Probability. P: STT 442

481 Capstone in Statistics (W)
Spring. 3(3-0) P: (STT 442 or approval of department) and completion of Tier I writing requirement R: Open to seniors in the Department of Statistics and Probability or approval of department.
Selected readings and projects illustrating special problems encountered by statisticians in their roles as consultants, educators, researchers 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 to seniors in the Department of Statistics and Probability. Approval of department.
Individualized study of selected topics.

301 Design of Experiments
Fall of even years. 3(3-0) RB: STT 422 or STT 442 or STT 471

302 Statistical Computation
Fall of even years. 3(3-0) RB: (STT 442 and MTH 309) or (mathematical statistics and linear algebra)

808 Biostatistics I
Fall. 3(3-0) Interdepartmental with Epidemiology. Administered by Epidemiology. RB: College-level algebra. R: Open to master’s students or doctoral students in the Epidemiology major or approval of department. SA: STT 425
Applications of probability and statistics in the applied health sciences. Probability distributions, estimation and tests for one-, two-, and paired samples, linear regression, correlation, and ANOVA. Use of statistical software. Critical appraisal of statistical methods in the biomedical literature.

809 Biostatistics II
Spring. 3(3-0) Interdepartmental with Epidemiology. Administered by Epidemiology. P: EPI 808 RB: MTH 103 or MTH 110 or MTH 116 R: Open to master’s students or doctoral students in the Epidemiology major or approval of department. SA: STT 426
Analysis of categorical data in epidemiologic studies. Contingency tables and logistic regression.

814 Advanced Statistics for Biologists
Spring. 4(3-0) Interdepartmental with Animal Science and Crop and Soil Sciences. Administered by Statistics and Probability. RB: STT 464

820A Econometrics IA
Fall. 3(3-0) Interdepartmental with Economics. Administered by Economics. R: Open only to doctoral students in the Economics major or the Department of Agricultural Economics or the Business Administration major or approval of department.
Statistical tools for econometrics. Applications of statistical tools including probability distributions, estimation, hypothesis testing, and maximum likelihood to econometric problems.

821A Cross Section and Panel Data Econometrics I
Fall. 3(3-0) Interdepartmental with Agricultural Economics and Economics and Finance. Administered by Economics. P: EC 820B SA: EC 821
Analyses of systems of equations, panel data models, instrumental variables and generalized method of moments, M-estimation, quantile regression, maximum likelihood estimation, binary and multinomial response models, Tobit and two-part models, and other selected topics.

821B Cross Section and Panel Data Econometrics II
Spring. 3(3-0) Interdepartmental with Agricultural, Food, and Resource Economics and Economics and Finance. Administered by Economics. P: EC 821A
Analyses of quasi-maximum likelihood estimation, count data models, fractional response models, duration models, sample selection and attrition, stratified sampling, estimating treatment effects, stochastic frontier models, and other advanced topics.

822A Time Series Econometrics I
Fall. 3(3-0) Interdepartmental with Agricultural Economics and Economics and Finance. Administered by Economics. P: EC 820B SA: EC 822
Analyses of time series regression, stationary time series analysis, ARMA models, Wold decomposition, spectral analysis, vector autoregressions, generalized method of moments, functional central limit theorem, nonstationary time series, unit root processes, cointegration, and other advanced topics.

822B Time Series Econometrics II
Spring. 3(3-0) Interdepartmental with Agricultural Economics and Economics and Finance. Administered by Economics. P: EC 822A
Analyses of multivariate time series, time series volatility models, long memory, nonlinear time series models, and other advanced topics.

825 Sample Surveys
Fall. 3(3-0) RB: STT 422 or STT 442 or STT 862
Application of statistical sampling theory to survey design: Simple random, stratified, and systematic samples. Sub-sampling, double sampling. Ratio and regression estimators.

843 Multivariate Analysis
Spring of even years. 3(3-0) RB: STT 442 or STT 862 Not open to students with credit in FW 850.

844 Time Series Analysis
Spring of odd years. 3(3-0) RB: STT 442 or STT 862

847 Analysis of Survival Data
Spring of odd years. 3(3-0) Interdepartmental with Epidemiology. Administered by Statistics and Probability. RB: STT 422 or STT 442 or STT 862

849 Applied Bayesian Inference using Monte Carlo Methods for Quantitative Biologists
Fall of even years. 3(2-2) Interdepartmental with Animal Science and Fisheries and Wildlife. Administered by Fisheries and Wildlife. RB: (STT 814 and IBIO 851) or equivalent courses. R: Not open to undergraduate students.
860  Advanced Inference for Biostatistics
Fall. 3(3-0) Interdepartmental with Epidemiology. Administered by Epidemiology. P: STT 861 and STT 862 or approval of department: RB: Masters in statistics or biostatistics: R: Open to doctoral students in the Department of Epidemiology and Biostatistics or approval of department.

Statistical inference problems with biomedical applications.

861  Theory of Probability and Statistics I
Fall. 3(3-0) R: MTH 234 and MTH 309 Probability models, random variables and vectors. Special distributions including exponential family. Expected values, covariance matrices, moment generating functions. Convergence in probability and distribution. Weak Law of Large Numbers and Lyapunov Central Limit Theorem.

862  Theory of Probability and Statistics II
Spring. 3(3-0) P: STT 861 Statistical inference: sufficiency, estimation, confidence intervals and testing of hypotheses. One and two sample nonparametric tests. Linear models and Gauss-Markov Theorem.

863  Statistical Methods I
Fall. 3(3-0) R: (STT 442 or STT 862) and MTH 415 SA: STT 841 Introduction to the general theory of linear models. Application of regression models. Interval estimation, prediction and hypothesis testing. Contrasts; model diagnostics; model selection. LASSO type and high dimensional variable selection. Introduction to Linear mixed effect models.

864  Statistical Methods II

865  Statistical Genetics
Fall of odd years. 3(3-0) R: STT 442 or STT 862 Probabilistic and statistical methods for genetic linkage and association studies. Quantitative trait locus mapping.

866  Spatial Data Analysis
Fall. 4(3-2) Interdepartmental with Geography. Administered by Geography. RB: (GEO 363 or STT 421 or STT 430) or equivalent quantitative methods courses. SA: GEO 466 Theory and techniques for statistical analysis of point patterns, spatially continuous data, and data in spatial zones.

867  Linear Model Methodology
Fall. 3(3-0) P: STT 862 R: Open to doctoral students in the Department of Statistics and Probability or approval of department.

868  Mixed Models: Theory, Methods and Applications
Spring. 3(3-0) P: STT 867 R: Open to doctoral students in the Statistics major or approval of department.

872  Statistical Inference I
Spring. 3(3-0) P: STT 862 and STT 881 R: Open to doctoral students in the Statistics major or approval of department.

873  Statistical Learning and Data Mining
Fall of odd years. 3(3-0) P: STT 868 and STT 872 R: Open to doctoral students in the Statistics major or approval of department.

874  Introduction to Bayesian Analysis
Fall of even years. 3(3-0) P: STT 868 and STT 872 R: Open to doctoral students in the Statistics major or approval of department.

875  R Programming for Data Sciences
Summer. 3(3-0) Interdepartmental with Forestry. Administered by Forestry. Programming in R and use of associated open source tools. Addressing practical issues in documenting workflow, data management, and scientific computing.

881  Theory of Probability I
Fall. 3(3-0) P: STT 861 and MTH 421 R: Open to doctoral students in the Statistics major or approval of department.

882  Theory of Probability II
Spring. 3(3-0) P: STT 881 R: Open to doctoral students in the Statistics major or approval of department.

883  Statistical Processes and Applications
Fall. 3(3-0) R: STT 441 or STT 861 Markov chains and their applications in both discrete and continuous time, including classification of states, recurrence, limiting probabilities. Queuing theory, Poisson process and renewal theory.

884  Stochastic Models in Finance

885  Advanced Organizational Research Methods
Spring. 3(3-0) Interdepartmental with Management. Administered by Management. P: MGT 306 Methods for empirically testing scientific theories in organizational contexts.
**STT—Statistics and Probability**

920 **Advanced Methods in Epidemiology and Applied Statistics**  
Spring. 3(3-0) Interdepartmental with Epidemiology. Administered by Epidemiology. P: (EPI 826B or concurrently) or EPI 826 or approval of department. R: Open to graduate students in the Department of Epidemiology and Biostatistics or approval of department. Pattern recognition and cluster analysis, longitudinal data analysis, path analysis, repeated measures and time-series analysis.

951 **Statistical Inference II**  
Spring of odd years. 3(3-0) P: STT 872 and STT 882 R: Open to doctoral students in the Statistics major or approval of department. Decision theoretic estimation: Minimaxity, admissibility, shrinkage estimators, James-Stein estimators. Advanced estimation theory, maximal invariant tests, multiple testing, FDR, and related methods. Permutation and rank tests, unbiasedness and invariance, Hunt Stein theorem.

953 **Asymptotic Theory**  
Spring of even years. 3(3-0) P: STT 872 and STT 882 R: Open to doctoral students in the Statistics major or approval of department. Locally asymptotic normal models, empirical likelihood, U-statistics, Asymptotically efficient and adaptive procedures.

961 **Weak Convergence and Asymptotic Theory**  
Fall of odd years. 3(3-0) P: STT 872 and STT 882 R: Open to doctoral students in the Statistics major or approval of department. Maximal inequalities, covering numbers, symmetrization technique, Glivenko-Cantelli Theorems, Donsker Theorems and some results for Gaussian processes, Vapnik-Chervonenkis classes of sets and functions, applications to M-estimators, bootstrap, delta-method.

962 **Fractional Processes and Power Laws**  
Spring of even years. 3(3-0) P: STT 872 and STT 882 R: Open to doctoral students in the Statistics major or approval of department. Self-similar processes. Fractional Brownian motion, fractional stable motions. Fractional calculus, Laplace and Fourier transforms, semigroups and generators. Continuous time random walks. Connections between long range dependence, heavy tails, and fractional calculus. Inference for processes with long range dependence and heavy tails, including fractional ARIMA models, ARCH/GARCH models, and random difference equations.

964 **Stochastic Analysis**  
Spring of even years. 3(3-0) RB: STT 882. Stochastic integrals and semi-martingales, Ito formula, stochastic differential equations. Applications.

990 **Problems in Statistics and Probability**  
Fall, Spring, Summer. 1 to 3 credits. A student may earn a maximum of 6 credits in all enrollments for this course. RB: STT 872 R: Approval of department. Individual study on an advanced topic in statistics or probability.

996 **Advanced Topics in Probability**  
Fall, Spring, Summer. 3(3-0) A student may earn a maximum of 15 credits in all enrollments for this course. RB: STT 882 R: Approval of department. Current topics in probability.

997 **Advanced Topics in Statistics**  
Fall, Spring, Summer. 3(3-0) A student may earn a maximum of 15 credits in all enrollments for this course. RB: STT 872 R: Approval of department. Topics selected from non- and semi parametric statistics, multivariate analysis, time series analysis, Bayesian statistics, regression and kernel estimation, and other topics in advanced statistics.

999 **Doctoral Dissertation Research**  
Fall, Spring, Summer. 1 to 24 credits. A student may earn a maximum of 36 credits in all enrollments for this course. R: Approval of department. Doctoral dissertation research.