STAT8603

Probability and Distribution Theory

Session 1, Fully online/virtual 2020

Department of Mathematics and Statistics

Contents

General Information

Unit convenor and teaching staff
Credit points 10
Prerequisites STAT8602 or BCA802
Corequisites
Co-badged status

Unit description
This unit begins with the study of probability, random variables, discrete and continuous distributions, and the use of calculus to obtain expressions for parameters of these distributions such as the mean and variance. Joint distributions for multiple random variables are introduced together with the important concepts of independence, correlation and covariance, marginal and conditional distributions. Techniques for determining distributions of transformations of random variables are discussed. The concept of the sampling distribution and standard error of an estimator of a parameter is presented, together with key properties of estimators. Large sample results concerning the properties of estimators are presented with emphasis on the central role of the normal distribution in these results. General approaches to obtaining estimators of parameters are introduced. Numerical simulation and graphing with Stata is used throughout to demonstrate concepts. Because of the multi-institutional nature of the BCA units, there is an early cut-off for enrolment in this unit, which is typically one week before the start of the session. Please contact the program coordinator for details.

Important Academic Dates

Information about important academic dates including deadlines for withdrawing from units are available at https://www.mq.edu.au/study/calendar-of-dates

Learning Outcomes

On successful completion of this unit, you will be able to:

ULO1: Demonstrate an understanding of the meaning and laws of probability

ULO2: Recognise common probability distributions and their properties

ULO3: Apply calculus-based tools to derive key features of a probability distribution, such as mean and variance

ULO4: Obtain mean, variance and the probability distribution of transformations

ofrandom variables

ULO5: Manipulate multivariate probability distributions to obtain marginal and conditional distributions

ULO6: Understand properties of parameter estimators and the usefulness of large sampleapproximations in statistics

ULO7: Appreciate the role of simulation in demonstrating and explaining statisticalconcepts

Assessment Tasks

Coronavirus (COVID-19) Update

Assessment details are no longer provided here as a result of changes due to the Coronavirus (COVID-19) pandemic.

Students should consult iLearn for revised unit information.

Find out more about the Coronavirus (COVID-19) and potential impacts on staff and students

Delivery and Resources

Coronavirus (COVID-19) Update

Any references to on-campus delivery below may no longer be relevant due to COVID-19.

Please check here for updated delivery information: https://ask.mq.edu.au/account/pub/display/unit_status

TBC

Policies and Procedures

Macquarie University policies and procedures are accessible from Policy Central (https://staff.mq.edu.au/work/strategy-planning-and-governance/university-policies-and-procedures/policy-central). Students should be aware of the following policies in particular with regard to Learning and Teaching:

- Academic Appeals Policy
- Academic Integrity Policy
- Academic Progression Policy
- Assessment Policy
- Fitness to Practice Procedure
- Grade Appeal Policy
- Complaint Management Procedure for Students and Members of the Public

- Special Consideration Policy *(**Note:** The Special Consideration Policy is effective from 4 December 2017 and replaces the Disruption to Studies Policy.)*

Students seeking more policy resources can visit the Student Policy Gateway (https://students.mq.edu.au/support/study/student-policy-gateway). It is your one-stop-shop for the key policies you need to know about throughout your undergraduate student journey.

If you would like to see all the policies relevant to Learning and Teaching visit Policy Central (https://staff.mq.edu.au/work/strategy-planning-and-governance/university-policies-and-procedures/policy-central).

Student Code of Conduct

Macquarie University students have a responsibility to be familiar with the Student Code of Conduct: https://students.mq.edu.au/study/getting-started/student-conduct

Results

Results published on platform other than eStudent, (eg. iLearn, Coursera etc.) or released directly by your Unit Convenor, are not confirmed as they are subject to final approval by the University. Once approved, final results will be sent to your student email address and will be made available in eStudent. For more information visit ask.mq.edu.au or if you are a Global MBA student contact globalmba.support@mq.edu.au

Student Support

Macquarie University provides a range of support services for students. For details, visit http://students.mq.edu.au/support/

Learning Skills

Learning Skills (mq.edu.au/learningskills) provides academic writing resources and study strategies to help you improve your marks and take control of your study.

- Getting help with your assignment
- Workshops
- StudyWise
- Academic Integrity Module

The Library provides online and face to face support to help you find and use relevant information resources.

- Subject and Research Guides
- Ask a Librarian

Student Services and Support

Students with a disability are encouraged to contact the Disability Service who can provide appropriate help with any issues that arise during their studies.

Student Enquiries

For all student enquiries, visit Student Connect at ask.mq.edu.au

If you are a Global MBA student contact globalmba.support@mq.edu.au

IT Help

For help with University computer systems and technology, visit http://www.mq.edu.au/about_us/offices_and_units/information_technology/help/.

When using the University's IT, you must adhere to the Acceptable Use of IT Resources Policy. The policy applies to all who connect to the MQ network including students.