DEPARTMENT OF STATISTICS
B. Sc. (H) Statistics
SEM-VI

Category I

DISCIPLINE SPECIFIC CORE COURSE – 16: TESTING OF HYPOTHESIS

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Testing of Hypothesis	4	3	0	1	Class XII pass with Mathematics	knowledge of sampling distributions

Learning Objectives

The learning objectives of this course are to introduce:

- Hypothesis testing as a statistical procedure for testing whether chance is a plausible explanation of a random experiment
- The logic of hypothesis testing with focus on theory and implementation of hypothesis testing with knowledge about types of error type, power and the correct computation and interpretation of p-values
- Use of nonparametric test as an alternative when assumptions of parameterization of distribution or the family itself is violated.
- Sequential Probability Ratio test with its entities like OC Curve, ASN etc.

Learning Outcomes:

After completing this course, students should have developed a clear understanding of:

- The notion of statistical hypothesis test, error and its nature and the idea of acceptance and rejection region.
- Identify simple and composite hypothesis. Find critical region, size and power of the test.
- Apply Neymann-Pearson lemma to find most powerful test. Find UMP and UMPU test. Make use of likelihood ratio principle for testing of hypothesis
- Make distinction between parametric and nonparametric test. Identify suitable nonparametric test for both location and scale (Kolmogorov- Smirnov one sample and two sample tests, sign test, Wilcoxon signed rank test, run test. Median test, Kruskal-Wallis one-way analysis of variance by ranks, Friedman two way analysis of variance by ranks).
- Derive SPRT for test the parameters of normal distribution, binomial and Poisson distributions also find OC function, Average sample Number etc. of a SPRT.

SYLLABUS OF DSC-16

Theory

UNIT I **(15 hours)**

Principles of test of significance

Principles of test of significance: Null and alternative hypotheses (simple and composite), Type-I and Type-II errors, critical region, level of significance, size and power, best critical region, most powerful test, uniformly most powerful test, uniformly most powerful unbiased critical region (UMPU). Neyman Pearson Lemma and its application to construct most powerful tests.

Unit II **(10 hours)**

Likelihood ratio test

Likelihood ratio test and its application, properties of likelihood ratio tests (without proof).

UNIT III **(10 hours)**

Sequential Probability Ratio Test

Sequential Probability Ratio Test. Determination of stopping bounds A and B, OC and ASN functions of SPRT.

UNIT IV **(10 hours)**

Non-Parametric tests

Non-Parametric tests. Empirical distribution function, one sample and two-sample sign test. Wald-Wolfowitz run test. Run test for randomness, Median test, Wilcoxon-Mann-Whitney U-test. Kolmogorov-Smirnov one-sample test, Kruskal-Walli's test.

PRACTICAL/LAB. WORK(30 hours):

List of Practical

1. Type I and Type II errors
2. Most powerful critical region (NP Lemma)
3. Uniformly most powerful critical region
4. Unbiased critical region
5. Power curves of hypothesis tests.
6. Likelihood ratio test
7. Non Parametric test based on quantile and Empirical distribution
8. Test for location and scale both one and two samples
9. Test of Association for bivariate samples
10. SPRT for binomial, Poisson and Normal distribution
11. OC Curve and ASN function

Practical work to be conducted using electronic spreadsheet / EXCEL/ Statistical Software Package/ SPSS/ calculators.

ESSENTIAL READINGS:

- Gun, A.M., Gupta, M.K., and Dasgupta, B. (2005).: An Out Line of Statistical Theory, Volume 2, Third Edition.
- Gupta, S.C. and Kapoor, V.K.(2020): Fundamental of Mathematical Statistics, 12th Edn. Sultan Chand and Sons.

SUGGESTIVE READINGS:

●Hogg, R.V, McKean, J. and Craig, A.T. (2012): Introduction to Mathematical Statistics, 7th Edn. Pearson Education.
●Casella, G. and Berger, R.L. (2002): Statistical Inference. 2nd Edition, Duxbury Press, Pacific Grove.
●Siegel, S. (1956). Nonparametric statistics for the behavioral sciences. McGraw-Hill.
●Lehmann, E. and Romano. J. (2005): Testing statistical hypotheses,3rd Edn. Springer, New York.

Note: Examination scheme and mode shall be as prescribed by the Examination Branch University of Delhi, from time to time.

DISCIPLINE SPECIFIC CORE COURSE –17: DESIGN OF EXPERIMENTS

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Design of Experiments	4	3	0	1	Class XII pass with Mathematics	knowledge of sampling distributions and linear models

Learning Objectives

The learning objectives include:

- To design and conduct experiments.
- To analyze and interpret data.

Learning Outcomes:

After completing this course, students should have developed a clear understanding of:

- The fundamental concepts of design of experiments.
- Introduction to planning valid and economical experiments within given resources.
- Completely randomized design.
- Randomized block design.
- Latin square design.
- Balanced incomplete block design.
- Full and confounded factorial designs with two levels.
- Introduction to factorial designs at three levels.
- Fractional factorial designs with two levels

SYLLABUS OF DSC-17

Theory

UNIT I **(13 hours)**
Experimental designs

Role, historical perspective, terminology, experimental error, basic principles, uniformity trials, fertility contour maps, choice of size and shape of plots and blocks. Basic designs: Completely Randomized Design (CRD), Randomized Block Design (RBD), Latin Square Design (LSD) – layout, model and statistical analysis, relative efficiency, analysis with one missing observation in case of RBD.

UNIT II **(10 hours)**

Incomplete Block Designs

Balanced Incomplete Block Design (BIBD) – parameters, relationships among its parameters, incidence matrix and its properties, Symmetric BIBD, Resolvable BIBD, Affine Resolvable BIBD, Complimentary BIBD, Residual BIBD, Dual BIBD, Derived BIBD.

UNIT III **(12 hours)**

Factorial experiments

advantages, notations and concepts, 2^2, 2^3,…, 2^n, 3^2 factorial experiments, design and analysis, Total and Partial confounding for 2^n ($n \leq 6$), Factorial experiments in a single replicate.

UNIT IV **(10 hours)**

Fractional factorial experiments: Construction of one-half and one-quarter fractions of 2^n ($n \leq 6$) factorial experiments, Alias structure, Resolution of a design.

PRACTICAL/LAB WORK – (30 hours)

List of Practical:

1. Analysis of a CRD with equal and unequal replicates.
2. Analysis of RBD.
3. Analysis of LSD.
4. Analysis of RBD with one missing observation.
5. Analysis of 2^2 and 2^3 factorial in CRD, RBD and LSD.
6. Analysis of 3^2 factorial in CRD, RBD.
7. Analysis of a completely confounded two level factorial design in 2 blocks.
8. Analysis of a completely confounded two level factorial design in 4 blocks.
9. Analysis of a partially confounded two level factorial design.
10. Analysis of a single replicate of a 2^n design.
11. Analysis of one half fraction of 2^n factorial design.
12. Analysis of one quarter fraction of 2^n factorial design.

Practical work to be conducted using electronic spreadsheet / EXCEL/ Statistical Software Package/ SPSS/ calculators.

ESSENTIAL READINGS

- Das., M.N. and Giri, N.C. (1986): Design and Analysis of Experiments. Wiley Eastern.
- Goon, A.M., Gupta, M.K. and Dasgupta, B. (2005): Fundamentals of Statistics. Vol. II, 8th Edition. World Press, Kolkata.
- Montgomery, D. C. (2008): Design and Analysis of Experiments. John Wiley.
- Mukhopadhyay, P (2011): Applied Statistics, 2nd edition revised reprint, Books and Allied(P) Ltd.

SUGGESTIVE READINGS:

- Cochran, W.G. and Cox, G.M. (1959): Experimental Design. Asia Publishing House.
- Kempthorne, O. (1965): The Design and Analysis of Experiments. John Wiley.
- Federer, W. T. (1955): Experimental Design, Macmillan, N. Y.
- Anderson, V. L. and McLean, R. A. (1974): Design of Experiments, Marcel Dekker, Inc., N. Y.

● Dean, A. and Voss, D. (1999). Design and Analysis of Experiments, Springer. First Indian Reprint 2006

Note: Examination scheme and mode shall be as prescribed by the Examination Branch University of Delhi, from time to time.

DISCIPLINE SPECIFIC CORE COURSE –18: ECONOMETRICS

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Econometrics	4	3	0	1	Class XII pass with Mathematics	knowledge of sampling distributions and linear models

Learning Objectives

A broad knowledge of regression analysis relevant for analyzing economic data.

- Interpretation and critical evaluation of the outcomes of empirical analysis.
- Distinguish the results of violating the assumptions of a classical regression model.
- To judge the validity of the economic theories and carry out their evaluation in numerical terms.
- To extract useful information about important economic policy issues from the available data.
- The course is designed to provide the students with the basic quantitative techniques needed to undertake applied research projects.
- The students learn to quantify and examine economic relationships employing statistical methods based on observed data.

Learning Outcomes:

After completing this course, students should have developed a clear understanding of:

- Students will be trained to write a good quality undergraduate research paper in applied statistics using the econometric methods taught in this class.
- The fundamental concepts of econometrics.
- Specification of the model.
- Multiple Linear Regression.
- Multicollinearity.
- Heteroscedasticity.
- Autocorrelation.
- Autoregressive and Lag models

SYLLABUS OF DSC-18

Theory

UNIT I **(15 hours)**

Introduction

Objective behind building econometric models, Nature and scope of econometrics, model building, role of econometrics. General linear model (GLM). Estimation under linear restrictions.

UNIT II **(10 hours)**

Multicollinearity

Introduction and concepts, detection of multicollinearity, consequences, remedies Multicollinearity, tests and solutions of multicollinearity.

UNIT III **(10 hours)**

Generalized least squares and Autocorrelation

Generalized least squares estimation, Aitken estimators. Autocorrelation: concept, consequences of autocorrelated disturbances, detection and solution of autocorrelation.

UNIT IV **(10 hours)**

Heteroscedastic disturbances

Heteroscedastic disturbances: Concepts and efficiency of Aitken estimator with OLS estimator under heteroscedasticity. Consequences of heteroscedasticity. Tests and solutions of heteroscedasticity. Qualitative Forecasting Methods.

PRACTICAL/LAB WORK – (30 hours)

List of Practical:

1. Problems based on estimation of General linear model.
2. Testing of parameters of General linear model.
3. Forecasting of General linear model.
4. Problems related to consequences of Multicollinearity.
5. Diagnostics of Multicollinearity.
6. Problems related to consequences of Autocorrelation (AR(I)).
7. Diagnostics of Autocorrelation.
8. Estimation of General linear model under Autocorrelation.
9. Problems related to consequences Heteroscedasticity.
10. Diagnostics of Heteroscedasticity.
11. Estimation of problems of General linear model under Heteroscedastic disturbance terms.
12. Problems concerning specification errors as a reason for induction of Autocorrelation, Heteroscedasticity and Multicollinearity.
13. Problems related to General linear model under (Aitken Estimation).
14. Forecasting methods.

Practical work to be conducted using electronic spreadsheet / EXCEL/ Statistical Software Package/ SPSS/ calculators.

ESSENTIAL READINGS

- Gujarati, D. and Guneshker, S. (2007). Basic Econometrics, 4th Ed., McGraw Hill Companies.
- Johnston, J. (1972). Econometric Methods, 2nd Ed., McGraw Hill International.

SUGGESTED READINGS:

- Koutsoyiannis, A. (2004). Theory of Econometrics, 2 Ed., Palgrave Macmillan Limited.
- Maddala, G.S. and Lahiri, K. (2009). Introduction to Econometrics, 4 Ed., John Wiley & Sons.
- Greene, W. H. (2002) Econometric Analysis.5th Edition, Prentice Hall.

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Discipline Specific Elective for B. Sc. (H) Statistics

Category -I

DISCIPLINE SPECIFIC ELECTIVE COURSE –4A: BIOSTATISTICS

CREDIT DISTRIBUTION, ELIGIBILITY, AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Biostatistics	**4**	**3**	0	**1**	Class XII pass with Mathematics .	knowledge of Statistical Inference and stochastic processes

Learning objectives:

- Parametric Models for Survival data.
- Different types of censoring and its application in public health.
- Estimation of death probabilities by using the theory of competing risks.
- Non-parametric methods for incomplete survival data.
- Computation of the probability of gametes in different generations under random mating.

Learning Outcomes:

After completing this course, students should have developed a clear understanding of:

- The fundamental concepts of survival functions and their interrelationship.
- Survival models and their applications.
- Handling censored data and estimating mean survival time of the patients.
- Actuarial and Kaplan-Meier methods.
- Competing Risk Theory.
- Basic concept of Statistical genetics.

SYLLABUS OF DSE-4A

Theory

UNIT I **(11 Hours)**

Survival Analysis