### M.Sc. STATISTICS COURSE OUTCOMES

# Semester 1

Course Code: MST1C01

Course Name: ANALYTICAL TOOLS FOR STATISTICS - I

- **CO 1:** Develop skills in generalizing the concepts in univariate calculus to multivariate setup
- **CO 2**: Acquire the basic concepts of complex plane
- CO 3: Determine derivatives and integrals in the case of functions in the complex plane
- **CO 4**: Determine Poles and residue of complex functions.
- **CO** 5: Find Laplace tranform of a given function.
- **CO 6**: Express a given function as a Fourier Series.

Course Code: MST1C02

Course Name: ANALYTICAL TOOLS FOR STATISTICS - II

**CO1:** Illustrate vector space, subspaces, independence of vectors, basis and dimension, direct sum, complement and orthogonality with examples.

**CO2:** Examine linear independence and to construct orthogonal and orthonormal vectors.

**CO3:** Find rank and nullity, for analysis of matrices.

**CO4:** Determine eigen values and eigen vectors of a given matrix.

**CO5:** Establish the relation between algebraic and geometric multiplicity.

**CO5:** Execute the decomposition of a matrix.

**CO6:** Derive solution of homogeneous equations and their applications in real life situations and use of g inverse.

**CO7:** Classify quadratic forms.

Course Code: MST1C03

**Course Name:**: DISTRIBUTION THEORY

**CO1:** Describe different types of discrete probability distributions

**CO2:** Explain the properties and applications of continuous distributions

**CO3:** Derive probability distributions of the different functions of discrete and continuous random

variables

**CO4:**Describe different Sampling distributions and their interrelations

**CO5:** Illustrate real data modeling using probability distributions.

**Course Code: MST1C04** 

**Course Name: : PROBABILITY THEORY** 

**CO1:** Use algebra of sets in statistics

**CO2:** Describe basic concepts of Random variable from measure point of view

**CO3:** Explain the concept of distribution function, Characteristic function and their relationships and importance

**CO4:** Distinguish different types of convergence.

**CO5:** Acquire knowledge in some of the very important theorems like WLLN, CLT and their applications.

Course Code: MST1L01

Course Name: STATISTICAL COMPUTING-I

**CO1:** Develop scientific and experimental skills.

**CO2:** Apply the principles of Analytical Tools for Statistics- II and Distribution Theory using real data sets.

**CO3:** Know the formulas to be applied for the analysis.

**CO4:** Write the R codes for the analysis of the given data.

**CO5:** To install and load the packages required to run the R codes.

# MST2C05: DESIGN AND ANALYSIS OF EXPERIMENTS

# **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Explain the Principles of planning of an experiment.

**CO2:** Discuss and compare different complete block designs with and without ancillary variables.

**CO3:** Analyze experiments with and without missing values.

**CO4:** Apply incomplete block designs and balanced incomplete block designs.

CO5: Explain factorial experiments, total confounding and partial confounding.

**CO6:** Describe Response surface design and method of steepest accent.

### Semester 1I

# **MST2C06: ESTIMATION THEORY**

## **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Describe the properties of estimators: unbiasedness, consistency and sufficiency.

**CO2:** Explain exponential family and Pitman family of distributions, with illustrations.

**CO3:** Describe the method of finding sufficient statistics, minimum variance unbiased estimators,

consistent estimators and consistent and asymptotically normal estimators.

**CO4:** Relate sufficient statistic and ancillary statistic using Basu's thorem.

**CO5:** Determine UMVUE using complete sufficient statistic using Rao- Blackwell, and Lehmann-Scheffe theorems.

**CO6:** Determine the estimators using method of moments, method of percentiles, maximum likelihood method and Bayesian method.

## **MST2C07: SAMPLING THEORY**

# **Course Outcomes:**

On completion of the course, students should be able to:

CO1: Distinguish between Probability and Non-Probability Sampling

**CO2:** Apply the sampling methods: simple random sampling, systematic sampling, stratified sampling and cluster sampling.

**CO3:** Estimate the population parameters for variables and attributes under the above procedures.

**CO4:** Estimate the population parameters concerning the study variables under auxiliary information (Ratio

and regression methods)

**CO5:** Discuss probability proportional to size (PPS) sampling strategies.

**CO6:** Explain the concepts of ordered and unordered estimators and its properties.

# MST2C08: TESTING OF STATISTICAL HYPOTHESES

# **Course Outcomes:**

On completion of the course, students should be able to:

CO1: Explain the problem of testing of hypotheses and the concept of p value.

**CO2:** Construct most powerful tests using Neyman-Pearson lemma, one-sided and two-sided UMP tests and UMP unbiased tests.

CO3: Describe the concept of  $\alpha$ -similar tests and construct such tests.

**CO4:** Apply nonparametric tests for testing goodness of fit, homogeneity and independence.

**CO5:**Develop SPRT for different problems

# MST2L02: STATISTICAL COMPUTING-II

### **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Develop scientific and experimental skills of the students.

**CO2:** Apply the principles of Design of experiments, Estimation Theory, Sampling Theory, and Testing of Statistical Hypotheses using real data sets.

**CO3:** Know the formulas to be applied for the analysis.

**CO4:** Write the R codes for the analysis of the given data.

**CO5:** Enter the data given for the analysis.

**CO7:** Explain how to make conclusions and write the inference for the data analysis based on the output obtained.

### **SEMESTER III**

# MST3C09: APPLIED REGRESSION ANALYSIS

### **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Illustrate the concept of linear regression model.

**CO2:** Estimate and test the significance of regression parameters and explain properties estimators.

**CO3:** Check the model adequacy of regression models using residual analysis.

**CO4:** Discuss polynomial, step-wise and non-parametric regression models.

**CO5:** Explain logistic and Poisson regression models for binary and count data and estimate their parameters.

**CO6:** Discuss generalized linear models and estimation of its parameters.

# MST3C10: STOCHASTIC PROCESSES

### **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Recollect the basic concepts of random variables and conditional probabilities.

**CO2:** Explain Markov Chain with illustrations.

**CO3:** Classify the States of a Given Markov Chain.

**CO4:** Describe inter arrival time and waiting time distributions and their properties.

**CO5:** Explain generalized Poisson process and their properties.

**CO6:** Describe the concept and applications of renewal process.

**CO7:** Explain the basic characteristics of queues and the properties of Brownian motion.

## **MST3E02: TIME SERIES ANALYSIS**

## **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Describe the basics of time series data, its auto-covariance, auto-correlation and stationarity.

**CO2:** Illustrate test for trend and seasonality.

**CO3:** Explain the smoothing methods for determining trend of the data.

**CO4:** Describe the properties of linear time series models.

**CO5:** Fit linear models for time series data sets.

**CO6:** Describe the maximum likelihood, Yule-Walker and least square estimation methods.

**C07:** Learn to validate a model using residual analysis.

CO8: Define ARCH and GARCH models and derive their

# **MST3E13: BIOSTATISTICS**

### **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Discuss types of Biological data and Principles of Bio Statistical design of medical studies.

**CO2:** Explain the concepts of survival time functions of important parametric models and compare two survival distributions using LR test and Cox's F-test.

**CO3:** Explain censoring and estimation of parameters using censored data.

**CO4:** Describe competing risk theory and estimate the probabilities of death by ML method.

**CO6:** Discuss the Basic biological concepts in genetics and clinical trials.

# MST3L03: STATISTICAL COMPUTING-III

# **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Develop scientific and experimental skills of the students.

**CO2:** Apply the principles of Design of experiments, Estimation Theory, Sampling Theory, and Testing of Statistical Hypotheses using real data sets.

**CO3:** Use the formulas to be applied for the analysis.

**CO4:** Write the R codes for the analysis of the given data.

**CO5:** Enter the data given for analysis.

**CO6:** Explain how to make conclusions and write the inference for the data analysis based on the output obtained.

## **IV- SEMESTER**

# **MST4C11: MULTIVARIATE ANALYSIS**

### **Course Outcomes:**

On completion of the course, students should be able to:

**CO1**: Describe the development and uses of multivariate normal distribution.

CO2: Learn the various characterization properties of multivariate normal distributions

**CO3**: Get idea about sampling distributions of various multivariate statistics and know how the results are

utilized in inference procedure.

**CO4**: Apply different aspects of testing of statistical hypothesis in multivariate set up.

**CO5**: Identify the most appropriate statistical techniques for a multivariate dataset.

CO6: Apply commonly used multivariate data analysis techniques, and interpret the results

# MST4P01: PROJECT/DISSERTATION

#### **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Discuss the applications of various statistical techniques learned in the entire course in the form of

project work.

CO2: Manage a real practical situation where a statistical analysis is sought.

CO3: Develop professional approach towards writing and presenting an academic report.

**CO4:** Get more insight about the opportunities in research/career.

# **MST4E18: DATA MINING TECHNIQUES**

### **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Apply classification techniques and concept of decision trees.

CO2: Discuss clustering techniques in statistical and data mining viewpoints.

CO3: Explain and apply unsupervised and unsupervised learning and data reduction techniques.

**CO4:** Explain and apply artificial neural networks and extensions of regression models.

CO5: Discuss data warehousing and online analytical data processing.

**CO6:** Explain and apply the techniques of association rules and prediction.

# MST4V01: Comprehensive Viva voce

### **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:** Communicate the concepts of each course precisely

CO2: Communicate the importance and applications of the subject Statistics in a broad sense

**CO3:** Get more insights into the subject areas.

**CO4:** Face interviews without fear and communicate their ideas effectively.

# MST4L04: STATISTICAL COMPUTING-IV

# **Course Outcomes:**

On completion of the course, students should be able to:

**CO1:**Develop scientific and experimental skills of the students and to correlate the theoretical principles with application based studies.

CO2: Learn to apply the multivariate techniques using R or Python.

**CO3:** Validate results by simulation of artificial data sets using R or Python.

**CO4:** Learn to import and analyze multivariate data from other source of data files like spreadsheet or web page.

CO5: Prepare the complex raw data into manageable format to analyze