



UNIVERSITÀ  
DEGLI STUDI DI MILANO-BICOCCA

## SYLLABUS DEL CORSO

### Statistica II

2627-2-E4104B011

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#### Learning objectives

The course aims to provide students with an adequate command of the methodologies of statistical inference for the analysis of univariate phenomena that can be represented by stochastic models.

At the end of the course, the student will be able to:

1. apply the techniques for the precise estimation and interval of the parameters of the distribution of a random variable
2. construct statistical tests to verify assumptions about the distribution of a normal random variable and identify appropriate approximations in the case of any random variable
3. use the R software to carry out some inferential exercises

#### Contents

The course is divided into macro topics ranging from some topics on probability theory, the definition of random variables to inference based on likelihood, including the point estimate the interval estimate and the hypothesis test. The course includes a section aimed at learning the R software for carrying out inferential exercises.

#### Detailed program

The course is divided into macro topics:

The notion of sample and the sample space. Punctual estimation. Properties of estimators: correctness, consistency, absolute and relative efficiency. The theorem of Rao-Cramér. The average square error. Estimation methods: the method of maximum likelihood and the method OLS.

Estimate interval and methods for determining the confidence interval. The pivotal quantity. Statistical verification of hypotheses. Significance tests. The main statistical tests: the Z test, the T test, the chi-square test, the F test. The basis of Neyman-Pearson's theory. Error of first and second species. The most powerful test is Neyman-Pearson's lemma. The most uniformly powerful tests. The tests based on the relationship of likelihood. A series of tests to compare different populations including the Analysis of Variance (ANOVA).

## **Prerequisites**

The course includes, as preparatory courses, Statistics I, Probability Calculation and Mathematical Analysis I.

## **Teaching methods**

The course is delivered in Italian and includes frontal lessons and exercises.

The lesson calendar is available on the e-learning page and will be updated weekly in case of changes.

The lessons are aimed at deepening the theoretical knowledge of the student on the topics of the course. Here, ample space is given to the formalization and derivation of probabilistic and mathematical concepts relevant to the topics considered.

The exercises are aimed at enhancing the student's problem-solving skills. Here, space is given to the formalization of problems present in real situations in terms of statistical inference, to the identification of appropriate procedures for their solution and to the critical discussion of the procedures used and the results achieved.

## **Assessment methods**

The assessment is based on a written test.

The written test is aimed at ascertaining the student's problem-solving skills. It will therefore consist of exercises of both applicative and theoretical type. During the assessment, the student's ability to: formalize the proposed problem in terms of statistical inference, identify the appropriate procedures for its solution and discuss critically the procedures used and the results achieved is considered.

During the written test the use of texts or other material is not allowed, except for the tables of variables and a form provided by the teacher. The use of cell phones or other electronic devices is not allowed during the test.

Whoever requests it, and with the teacher's consent, is allowed to take an oral integration of the examination test

## **Textbooks and Reading Materials**

Piccolo, D. (2000). Statistica, Bologna. *Il Mulino*.

Further material (exercises and handouts on specific topics) will be available on the e-learning page of the course

## **Semester**

The course is delivered during the first semester.

## **Teaching language**

Italian

## **Sustainable Development Goals**

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