

MAHARSHI DAYANAND UNIVERSITY, ROHTAK
DEPARTMENT OF STATISTICS

Scheme of the examination for M.Sc. (Statistics) w.e.f. 2016-17 (under CBCS)

The duration of the course of instruction for M.Sc. (Statistics) degree shall be of two years (Four Semesters). There will be Five Theory Papers and Two Practicals in each semester. In addition of theory and practicals, students will have to submit a project work in M.Sc. second year. The detailed scheme of examination for M.Sc. (Statistics) is as follows:-

M.Sc. First year

Semester I

Course Code	Title of Paper	<u>Theory Marks</u>	<u>Internal Assessment</u>	<u>Total Marks</u>	<u>Time Allowed</u>	<u>Credits</u>
ST-101:	Measure Theory & Linear Algebra	80	20	100	3 hrs.	04
ST-102:	Probability Theory	80	20	100	3 hrs.	04
ST-103:	Statistical Methods	80	20	100	3 hrs.	04
ST-104:	Computing Techniques	80	20	100	3 hrs.	04
ST-105:	Applied Statistics-I	80	20	100	3 hrs.	04
ST-106:	Practical (Based on ST 103)	50	—	50	3 hrs	02
ST-107:	Practical (Based on ST-104 & ST-105)	50	—	50	3 hrs	02

Semester II

Course Code	Title of Paper	<u>Theory Marks</u>	<u>Internal Assessment</u>	<u>Total Marks</u>	<u>Time Allowed</u>	<u>Credits</u>
ST-201:	Real and Complex Analysis 64	80	20	100	3 hrs.	04
ST-202:	Inference-I	80	20	100	3 hrs.	04
ST-203:	Computer Programming	80	20	100	3 hrs.	04
ST-204:	Sampling Techniques	80	20	100	3 hrs.	04
ST-205:	Applied Statistics-II	80	20	100	3 hrs.	04
ST-206:	Practical (Based on ST 202 & ST-203)	50	—	50	3 hrs	02
ST-207:	Practical (Based on ST -204 & ST-205)	50	—	50	3 hrs	02
Foundation Elective						
To be chosen from the pool of foundation electives provided by the University.						02
Open Elective						
To be chosen from the pool of open electives provided by the University.						03

M.Sc Second year

Semester III

Course Code	Title of Paper	Theory Marks	Internal Assessment	Total Marks	Time Allowed	Credits
ST-301:	Multivariate Analysis	80	20	100	03 hrs.	04
ST-302:	Designs of Experiments	80	20	100	03 hrs.	04
ST-303	Optimizations Techniques-I	80	20	100	03 hrs.	04
ST 304 & ST 305: Any two of the following:						
(a) Stochastic Processes & Queuing Theory		80	20	100	03hrs.	04
(b) Agricultural Statistics		80	20	100	03hrs.	04
(c) Official Statistics		80	20	100	03hrs.	04
ST-306: Practical (Based on ST- 301)		50	—	50	03 hrs	02
ST-307: Practical (Based on ST -302)		50	----	50	03 hrs	02
Foundation Elective						
To be chosen from the pool of foundation electives provided by the University.						02
Open Elective						
To be chosen from the pool of open electives provided by the University.						03

Semester IV

Course Code	Title of Paper	Theory Marks	Internal Assessment	Total Marks	Time Allowed	Credits
ST-401:	Econometrics	80	20	100	03 hrs.	04
ST-402:	Inference-II	80	20	100	03 hrs.	04
ST-403:	Optimization Techniques-II	80	20	100	03 hrs.	04
MS-404 & MS-405: Any two of the following:						
(a) Methods of Operations Research		80	20	100	03 hrs.	04
(b) Actuarial Statistics		80	20	100	03 hrs.	04
(c) Clinical Trials		80	20	100	03 hrs.	04
ST-406: Practical (Based on ST- 401 & ST-402)		50	—	50	03 hrs	02
ST-407: Practical (Based on ST -403)		50	-----	50	03 hrs	02
ST-408: Project Work	---	---	Grading	----	---	04

Project work:

The project work will start in the beginning of 'M.Sc.(Second year)' under the approved supervisors from amongst faculty members of the department. The last date for the submission of project work will be one month after the theory papers of 4th semester. The evaluation will be done by single external examiner after 4th semester on the basis of project work and viva voce on five point grading system i.e. A+, A, B+, B and C. The Students securing C has to resubmit his project work.

*This Scheme will be applicable for 'M.Sc.(Statistics) First year' w.e.f. from 2016-17 and 'M.Sc. Second year' w.e.f. 2017-18.

Syllabus

M. Sc. Semester-I ST-101 (Measure Theory and Linear Algebra)

Maximum Marks-80
Internal Assessment Marks—20
Time:-03 Hours
Teaching hours: 04 hrs per week.

Section –I

Field and Sigma Field. Measure and Probability Measure. Outer Measurability of Sets. Class of Measurable Sets. Construction of Outer Measure using Sequential Concerning Classes. Lebesgue Measure. Construction of Non-Measurable Sets.

Section –II

Measurable Function as a Random Variable. Simple Functions. Sequences and Algebra of Measurable Functions. Approximation Theorem of Measurable Functions. Concepts of Almost Everywhere (a.e) and Almost Uniform Convergence. Egoroffs Theorem. Lusin Theorem.

Section –III

Convergence in Measure. Fundamental in Measure. F.Riesz Theorem for Convergence in Measure. Integral of a Measurable Function w.r.t a Measure. Bounded Convergence Theorem. Fatou's Lemma, Monotone Convergence Theorem. General Lebesgue Integral and Lebesgue Dominated Convergence Theorem.

Section –IV

Linear and Orthogonal Transformation of a Matrix. Eigen Values and Eigen Vectors of a Liner Transformation. Quadratic Forms and Their Reduction to Canonical Form. Signature of a Matrix. Positive Definite Matrix.

Books Suggested:-

1. Burril, C.W. : Measure Theory and Probability
2. Halmos, P.R. : Measure Theory
3. Royden, H.L : Real Analysis
4. Munroe, M.E. : Introduction to Measure and Integration
5. Kingman .J.F.C. : Introduction to Measure and Probability
And Taylor,S.J.
6. Data, K.B. : Matrix and Liner Algebra
7. Hadley, G. : Liner Algebra
8. Sushma, V. : Liner Algebra

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST- 102 (Probability Theory)

Maximum Marks-80

Internal Assessment Marks—20

Time:-03 Hours

Teaching hours: 04 hrs per week.

Section - I

Random Experiment, Sample Space, Events – Simple, Composite, Mutually Exclusive and Exhaustive Events, Various Definitions of Probability, Properties of probability function, Addition Theorem, Boole's and Bonferroni's Inequalities, Conditional Probability, Multiplication Theorem, Baye's Theorem, Independence of Events.

Section-II

Random Variables and Distribution Functions , Probability Mass function, Probability density Function, Two Dimensional Random Variables- Joint , Marginal and Conditional Distributions, Independence of Random Variables.

Moments of Random Variables – Expectation, Variance, Covariance, Conditional and Marginal Expectation.

Section- III

Probability and Moment Generating Function and their Properties, Characteristic Function and its properties, Continuity Theorem Inversion Theorem , Uniqueness Theorem of Characteristic Function, Moment Inequalities of Hölder, Minkowski, Jensen's , Cauchy- Schwartz and Lyapunov's

Section -IV

Modes of Convergence -Convergence in Probability, almost surely, in the r^{th} mean and in distribution, their relationship. Probability Inequalities of Chebychev and Markov , Weak Law of large numbers- Chebychev's, Bernoulli's and Khintchine's Weak Law of Large Numbers, necessary and sufficient conditions for the WLLN,

Borel Cantelli Lemma, Kolmogorov inequality, Strong law of large numbers-Kolmogorov's theorem.

Central Limit Theorem, Lindeberg - Levy and Demoivre- Laplace forms of CLT.

Books Recommended

1. Meyer P. L. - Introductory Probability and Statistical Applications (Addison Wesley)
2. Goon, A.M., Gupta, M.K. and Dasgupta. B. (1985): An Outline of Statistical Theory, Vol. I (World Press)
3. Freund J.E. – Mathematical Statistics (Prentice Hall)
4. Mukhopadhyaya P. (1996) Mathematical Statistics (New Central Book Agency)
5. Rohatgi, V. K. and Saleh, A.K. Md. E. (1963): An Introduction to Probability and Statistics, Second Edn., John Wiley.
6. Feller, W. (1968): An Introduction to Probability Theory and its Applications, 3rd Edition, Vol. 1, John Wiley & Sons.

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-103 (Statistical Methods)

Maximum Marks-80
Internal Assessment Marks—20
Time:-03 Hours
Teaching hours: 04 hrs per week.

Section-I

Raw and Central Moments, Skewness and Kurtosis. Analysis and Consistency of Categorical Data, Independence and Association of Attributes. Principle of Least Squares, Fitting of Curves, Correlation and Regression,

Section - II

Correlation Ratio. Interclass Correlation. Partial and Multiple Correlations. Probability Discrete Distributions: Binomial, Poisson, Multinomial, Hyper Geometric, Geometric. Negative Binomial, Uniform

Section - III

Probability Continuous Distributions: Rectangular, Exponential, Normal, Beta, Gamma, Weibull, Laplace, Cauchy, Lognormal Distributions, Bivariate Normal. Sampling Distribution of Mean And Variance.

Section - IV

Large Sample Theory, Chi-Square, Student's and Snedecor's F, Fisher's-Z Distribution and Their Applications. Elementary Ideas Of Non-Central Distributions.

Books suggested:-

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|---|---|
| 1. Hogg, R. V., McKean, J. and Craig, A. T. | Introduction to Mathematical Statistics,
Prentice Hall. |
| 2. Mood, A.M., Graybill, F.A. & Bose, D.C. | Introduction to the Theory of Statistics,
Mc Graw- Hill. |
| 3. Goon A.M., Gupta M.K & Dasgupta B | Outlines of Statistics, Volume-I,
The World Press |
| 4. Mukhopadhyaya. P | Mathematical Statistics, Books & Allied. |

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST- 104 (Computing Techniques)

Maximum Marks-80

Internal Assessment Marks—20

Time:-03 Hours

Teaching hours: 04 hrs per week.

Section -1

Evaluation of Eigen Values and Eigen Vectors of Matrices by Power and Jacobi Method. Solution of Ordinary Differential Equations: Taylor's Method, Euler's, Modified Euler's, Picard and Runge Kutta Method, Predictor – Corrector Methods, Adams – Moulton Method, Milne's Method . Boundary Value Problems

Section –2

Laplace and Inverse Laplace Transforms: Definitions and Basic Properties. Convolution Theorem. Applications of Laplace Transforms to the Solution of Linear Ordinary Differential Equations, Partial Differential Equations and Integral Equations.

Section- 3

Basic Concepts of Object Oriented Programming Problems (OOP), Advantages and Applications of OOP, History and Features of C Language, Components of C Language. Data Type: Basic Data Types, Enumerated Data Types, Derived Data Types. Variable Declaration: Local, Global, Parametric Variables, Assignment of Variables. Numeric Character, Real and String Constants. Operators, Type Modifiers and Expressions. Basic Input/Output, Control Statements, Decision Making Statements

Section- 4

Dimensional Arrays: One, Two and Multi. Storage Classes, Functions, Classification of Functions Definition and Declaration, Assessing A Function, Return Statement, Parameter Passing In Functions Recursion In Functions, Pointers; Pointer and Array, Pointer and Functions: Pointers to Pointers, Pointers To Functions, Function Returning Pointers, Functions With Variable Number of Arguments Preprocessor, Structure and Union.

Books Suggested:

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|---|---|
| Sastry, S.S. | : Introduction to Methods of Numerical Analysis, PHI learning Pvt.Ltd. |
| Nielson, K.L. | : Methods of Numerical Analysis, Macmillan, New York. |
| Willaims, J. | : Laplace Transforms, George Allen & Unwin Ltd. |
| Balagurusamy, E. | : Programming C, Tata McGraw Hill. |
| Kernighan, Brain W. and Ritchie, Dennis M. (1989) | : The C Programming Language, Prentice Hall |
| Knuth, Donald E. (2002) | : The Art of Computer Programming, Addison-Weley. |
| Salaria, R.S. | : A Beginner's Guide to Computer Programming with C, Khanna Book Publishi Co(P) |

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-105 (Applied Statistics-I)

Maximum Marks-80

Internal Assessment Marks—20

Time:-03 Hours

Teaching hours: 04 hrs per week.

Section-I

Methods of Obtaining Demographic Data, Measurement of Population at Given Time, Rates and Ratios, Measurement of Mortality; Crude Death Rate, Specific Death Rate, Standardized Death Rate, Infant Mortality Rate. Construction of A Complete Life Table and Its Uses. Abridged Life Tables; Kings Method. Reed And Merrill's Method. Greville's Method, Chiang's Method.

Section-II

Measurement of Fertility: Crude Birthrate, General Fertility Rate, Age Specific Fertility Rate, Total Fertility Rate, Relation Between TFR And CBR, Gross Reproduction Rate and Net Reproduction Rate, Replacement Index. Standardized Fertility Rate. Structure of Population, Stable and Quasi Stable Populations, Intrinsic Rate Of Growth, Population Projection By Component Method, Reduction of Mortality Curves; Gompertz's and Makeham Formula, Logistic Curve and Its Use In Population Projection.

Section-III

Demand Analysis– Laws of Demand and Supply, Price and Supply Elasticity of Demand. Partial and Cross Elasticity of Demand. Income Elasticity of Demand. Utility Function Methods of Determining Demand and Supply Curves From Family Budget and Time Series Data, Leontief's Method, Pigou's Method Engel Curve And Its Different Forms,. Pareto's Law of Income Distribution. Curves of Concentration.

Section-IV

Index Numbers and Their Construction, Uses of Index Numbers. Price, Quantity and Value Relatives, Link and Chain Relatives, Laspeyres's, Paasche's, Marshall –Edge Worth and Fisher's Index Numbers, Chain Base Index Numbers, Tests For Index Numbers. Base Shifting, Splicing and Deflating of Index Numbers. Cost of Living Index Numbers.

Official Statistics: Statistics System In India CSO and NSSO And Its Function, Present Structure of The Indian Statistical System, Function of A Statistical System, Agricultural Statistics, Trade Statistics, Labor And Employment Statistics, Transport and Communication Statistics, Financial and Banking Statistics.

Books Recommended:-

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|--|---|---|
| 1. Biswas, S; | : | Stochastic Processes in Demography and Applications |
| 2. Goon A.M., Gupta M.K. & Das Gupta, B (1961) | : | Fundamentals of Statistics Volume-11 |
| 3 Mukhopadhyay. P. (1999) | : | Fundamental of Statistics Volume-11 |
| 4. Croxton, F.E & Cowdon, D.J. | : | Applied General Statistics, Prentice Hall |

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C& D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-106 -Practicals (Based on **ST 103**) and will be of duration 3 hours.

ST-107 -Practicals (Based on **ST-104 & ST- 105**) and will be of duration 3 hours.

The practical question paper will consist of five questions and the students will be required to attempt any three questions. The question paper will set on the spot jointly by the Internal and External Examiners.

Distribution of Marks will be as follows: -

Marks for Question Paper	:	36
Marks for Practical Record book	:	06
Marks for Viva-Voice	:	08
Total	:	50

M. Sc. Semester-II
ST-201 (Real and Complex Analysis)

Maximum Marks: 80
Internal Assessment Marks: 20
Time: 3 Hours
Teaching Hours: 4 Hours per week

Section –I

Topology of Real Numbers: Open Set, Closed Set, Limit Point of a Set, Bounds of a Set. Convergence and Divergence of Sequences. Cauchy's Theorem on Limits, Sequence and Series of Functions and Their Convergence Properties.

Section –II

Functions of a Complex Variable and Their Analytic Properties. Cauchy's Riemann Equations. Power series and its Radius of Convergence. Elementary idea of Mobius Transformation, Cross Ratio, Invariant Point and Critical point

Section –III

Regular and Rectifiable Arcs. Contour. Domains: Connected, Simply Connected and Multiply Connected. Complex Line Integrals. Cauchy's theorem, Cauchy's Integral Formulae and Inequality. Morera's Theorem. Liouville's Theorem. Taylor and Laurent Series

Section -IV

Singularities and Their Classification. Poles and Zeros of a Meromorphic Function, Argument Principle. Rouches Theorem. Fundamental Theorem of Algebra. Residues. Cauchy's Residue Theorem. Application of Cauchy's Residue Theorem for Evaluation of Integrals of Real valued Functions.

Books Suggested:-

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|----|---------------------------------|--|
| 1. | Narayan, Shanti | : A Course of Mathematical Analysis |
| 2. | Malik, S.C. & Arora, Savita | : Mathematical Analysis |
| 3. | Copson, E.T. | : Introduction to the Theory of Functions of a Complex Variable |
| 4. | Pati, T | : Functions of a Complex Variable. |
| 5. | Sharma, J.N. and Swarup, Shanti | : Function of a Complex Variable |
| 6. | Goyal and Gupta | : Function of a complex Variable (Pargati Parkashan Meerut) |
| 7. | Malik, S.C. | : Real and Complex Analysis (Jeevan Sons Publication, New Delhi) |

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-202 (Inference- I)

Maximum Marks-80

Section -I

Problem of Point Estimation: Properties of Estimators: Un-biasedness Consistency, Sufficiency, Neymann Factorization Theorem, Complete Sufficient Statistics, Efficiency, Minimum – Variance Unbiased (MVU) Estimators, Exponential Family of Distributions and its Properties, Cramer- Rao Inequality, Minimum Variance Bound (MVB) Estimators, Bhattacharya's Bounds.

Section - II

Rao-Blackwell Theorem, Lehman Scheffe's Theorem and its Applications in Finding Uniformly Minimum Variance Unbiased Estimators Methods of Estimation: Maximum Likelihood, Moments, Least Square, Minimum Chi- Square and Modified Minimum Chi- Square and Their Properties.

Section- III

Neymann Theory of Testing of Hypotheses, Simple and Composite Hypotheses, Null and Alternative Hypotheses, Two Types of Errors, Critical Reason, Level of Significance, Power of The Test, Unbiased Tests, Critical Reason, N-P Lemma, Construction of Most Powerful Test, Uniformly Most Powerful Test, Uniformly Most Powerful Unbiasedness Tests.

Section- IV

Likelihood Ratio Test: Derivation and its Properties, Asymptotic Distribution of L.R. Test. Interval Estimation: Method of Obtaining Confidence Intervals Based on Small and Large Samples. Unbiased and Shortest Expected Length Confidence Interval.

BOOKS SUGGESTED

1. Goon, A.M., M.K.Gupta, : Outline of Statistics Vol-II
& B. Das Gupta
2. Kendall, M.G. and Straut, A. : Advanced Theory of Statistics
3. Rohtagi, V.K. : Theory of Mathematical Statistical
4. Rao, C .R. : Linear Statistical Inference and its Applications

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-203 (Computer Programming)

Maximum Marks-80

Internal Assessment Marks—20

Time:-03 Hours

Teaching Hours: 04 hrs per week.

Section-1

Introduction to Fortran 77, Data Type, Operators and Expressions, Assignment Statement, Arithmetic and Logical Operation, List Directed and Format-Directed Input/Output Statement. Control Statements, Arrays, Dimension Statement, User Defined Function, Function Subprograms, Subroutine Subprograms, Builtin-Functions.

Section-2

Introduction to C++. Structure of a C++ Program. Creating the Source Files. Compiling and Linking, C++ Programming Basics: Input/Output, Data Types, Operators, Expressions, Control Structures, Library Functions, Functions In C++ : Passing Arguments to and Returning Values From Functions, Inline Functions, Default Arguments, Function Overloading.

Section-3

Classes and Objects : Specifying and Using Class and Object, Arrays Within A Class, Arrays of Objects, Object As A Function Arguments, Friendly Functions, Pointers to Members, Constructors and Destructors. Operator Overloading and Type Conversions. Inheritance: Derived Class and Their Constructs, Overriding Member Functions.

Section – 4

Pointers to Objects, This Pointer, Pointers to Derived Classes, Virtual Functions, Streams, Stream Classes, Unformatted Input/Output Operations, Formatted Console Input/Output Operations, Managing Output with Manipulators, Opening and Closing A File. File Pointers and Their Manipulations, Error Handling During File Operations.

Books Suggested:

Ram Kumar	:	Introduction to Fortran-77 Tata McGraw Hill
Rajaraman, V	:	Computer Programming in Fortran 77, Prentice-Hall India
William, E. M. & Cwiakala, M.	:	Programming with Fortran-77, Tata McGraw Hill
I.S. Robert Lafore	:	Object Oriented Programming using C++, Sams Publications
E. Balagurusamy	:	Object Oriented Programming with C++, Tata McGraw Hill
Byron S. Gottfried	:	Object Oriented Programming using C++, Tata McGraw Hill

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-204 (Sampling Techniques)

Maximum Marks-80
Internal Assessment Marks—20
Time:-03 Hours
Teaching Hours: 04 hrs per week.

Section-I

Sample Versus Complete Enumeration. Designing of Sample Surveys, Sources of Errors In Sample Surveys, Types of Non-Response Errors Probability and Purposive Sampling, Simple Random Sampling with or without Replacement for The Estimation of Mean Total. Proportion and Ratio, Determination of Sample Size for Specified Precision Stratified Sampling: Proportional and

Optimum Allocation. Estimation of Gain Due To Stratification. Construction of Strata and Determination of Number of Strata.

Section -II

Ratio Estimates, Approximate Variance, Comparison with Mean Per Unit Estimate. Optimum Conditions, Bias of The Ratio Type Estimate, Unbiased Ratio Type Estimate Due to Hartley and Ross, Ratio Estimate in Stratified Sampling. Regression Estimators (Pre –Assigned and Estimated from the Sampling Comparison with the Ratio and Mean per Unit Estimates in Stratified Sampling.

Section -III

Double Sampling (Two Phase Sampling) for Ratio and Regression Methods of Estimation. Systematic Sampling, Comparison with Stratified and Simple Random Sampling, Single Stage Cluster Sampling, and Variance in terms of Inter Cluster Correlation. Jessen's cost Function and Determination of Optimum Sampling Unit.

Section –IV

Sampling with Varying Probability, Sampling with Probability Proportional to Size Lahiri Method of Selection Unequal Probability Sampling with Replacement and without Replacement Horvitz Thompson Estimator, its Variance and Unbiased Estimate of this Variance. Two Stage Sampling, Estimate of Population Mean and its Variance, Optimum Allocation for Fixed Cost.

BOOKS SUGGESTED: -

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|--------------------------------------|---|--|
| 1 .Chochran, W.G. | : | Sampling Techniques |
| 2. DarogaSingh & F.S. Chaudhary | : | Theory & Analysis of Sample Survey designs |
| 3. Hasen, Hurwitz and Madow | : | Sample Survey Methods & Sampling |
| 4. Mukhopadhyay, Primal | : | Theory and Methods of Survey Sampling |
| 5. Goon A.M. Gupta & M.K. Dass Gupta | : | Outline of Statistics Vol-11 |
| 6. P.V. Sukhatme & B.V. Sukhatme | : | Theory and application of Sample Surveys |

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-205 (Applied Statistics-II)

Maximum Marks-80

Internal Assessment Marks—20

Time:-03 Hours

Teaching Hours: 04 hrs per week.

Section-I

Analysis of Time Series, Components of Time Series, Trend Measurement by Mathematical Curves: Polynomial, Growth Curves. Moving Average Method, Spencer's Formulae, Effect of Elimination of Trend on Other Components of Time Series. Variate Difference Method and its Use for Estimation of Variance of the Random Component. Measurement of Seasonal Fluctuations, Measurement of Cyclical Component; Periodogram Analysis.

Section-II

Concept of Stationary Time Series, Strong and Weak Stationary: Auto Covariance and Auto Correlation. Correlogram of Auto Regressive Scheme. Moving Average Scheme and A Harmonic Series. Box Jenkin's Models, Estimation of Parameters in ARIMA Models, Forecasting: Exponential and Adaptive Smoothing Models.

Section-III

Statistical Quality Control and Its Purposes, 3 Sigma Control Limit, Shewart Control Chart. Control Charts For Variables and Attributes, Natural Tolerance Limits and Specification Limits: Modified Control Limits. Sampling Inspection Plan, Producer's and Consumer's Risk OC and ASN Function, AQL. LTPD and ATI.

Section-IV

The Single, Double and Sequential Sampling Plans and Their Curves Viz AOQ, OC, ASN and ATI Curves. The Choice Of Sampling Plans by Attributes and by Variables. Acceptance Plan by Variables, Single and Sequential Sampling Plans, Acceptance Sampling by Variables (Known and Unknown Sigma Case)

BOOKS SUGGESTED: -

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|--|---|--|
| 1. M.G.Kindall | : | Time series |
| 2. Goon, A.M., Gupta, M.K
and Das Gupta B | : | Fundamentals of Statistics Vol.-2 |
| 3. Montgomery, D.E. | : | Introduction to Statistical Quality Control. |
| 4. Croxton and Cowden | : | Applied General Statistics |
| 5. Kendall and Stuart | : | Advances in Statistics Vol-3 |
| 6. Grant E. L | : | Statistics Quality Control, Wiley Eastern |

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

STOE-201 (Open Elective) Quantitative Techniques (2nd Semester)

Maximum Marks-80
Internal Assessment Marks—20
Time:-03 Hours
Credit: 03

Section –I

Classification of Data, variable and measurement scales. Presentation of Data. Measures of Central Tendency and Dispersion, Skewness and Kurtosis. Measures of Association of Attributes. Correlation and Regression. Principle of Least Squares , Multiple and Partial correlation. Fitting of Polynomial and Exponential Curves.

Section –II

Random variables. Probability mass function, Probability density function and Commulative distribution function. Expectation and its properties. Moments, moment generating function and probability generating function. Discrete Probability distributions: Bernolli, Bionomial, Poisson, Negative Binomial, Geometric and Uniform. Continuous Probability distributions: Normal, Exponential, Log Normal and Uniform, Fitting of Bionomial, Poisson and normal distribution.

Section –III

Index numbers: Types, uses and their construction. Cost of living index numbers. Test of adequacy of Index numbers.

Time Series: Components and Models of time series. Measurements of trend and seasonal indices, Forecasting and Estimation.

Section –IV

Statistical Quality Control. Purposes and construction of control charts for variables and attributes using 3 sigma limits and 6 sigma limits. Single and double Sampling Inspection plans. Natural tolerance limit and modified control limits.

Vital statistics: Methods of obtaining Demographic data, Measurement of Mortality and Fertility. Complete Life and Abridged Life Tables.

Books Recommended

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|--|---|---|
| 1. Goon, A.M., Gupta, M.K. and Dasgupta, B. | : | Outline of Statistics Volume-I & II |
| 2. Goon, A.M., Gupta, M.K. and Dasgupta, B. | : | Fundamental of Statistics Volume-I &II |
| 3. Rohtagi, V. K. and Md. Ehsanes Saleh, A. K. | : | An Introduction to Probability and Statistics |
| 4. Mood, A.M., Graybill, F.A. and Boes, D.C. | : | An Introduction to Theory of Statistics |
| 5. Croxton, F.E. and Cowden, D.J. | : | Applied General Statistics |
| 6. Kendall S.M. and Stuart A. | : | The Advanced Theory of Statistics |

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

STOE- 202 (Open Elective) Sampling and Estimation Techniques

Maximum Marks-80

Internal Assessment Marks—20

Time:-03 Hours

Credit: 03

Section –I

Population, sample, sampling distribution, standard error. Testing of Hypotheses: Simple and composite hypotheses, Null and alternative hypotheses, two types of errors, critical region and level of significance, one tailed test, two tailed test, Test of significance (Single and two samples problems) for normally distributed data. Goodness of fit test.

Section –II

Sample versus Complete Enumeration. Designing of Sample Surveys, Sources of Errors in Sample Surveys, Types of Non-Response Errors.

Probability and Non-probability Sampling: Simple Random Sampling with and without replacement for the estimation of Mean and Total, Determination of Sample Sizes of specified precision.

Section –III

Stratified Sampling: Proportional and Optimum Allocation, Estimation of gain due to stratification, Construction of strata, Determination of number of strata. Systematic, Cluster and Probability Proportional to Size Sampling. Comparison of stratified sampling with simple random sampling.

Section –IV

Analysis of Variance: one- way, two -way (with one and multiple but equal number of observations per cell). Completely Randomized Designs, Randomized Block Designs and Latin Square Designs. Factorial Experiments: Definition, Estimation of factor's effect, Analysis of the factorial experiments, Confounding: complete and partial confounding.

Books Recommended

- | | | |
|---|---|--|
| 1. Mood A.M., Graybill, F.A. & Boes, D.C. | : | Introduction to the Theory of Statistics |
| 2. Goon, A.M., Gupta, M.K. and Dasgupta, B. | : | Fundamental of Statistics, Vol-II |
| 3. Singh D. & Chaudhary F.S. | : | Theory & Analysis of Sample Survey Designs |
| 4. Mukhopadhyay, Primal | : | Theory and Methods of Survey sampling |
| 5. Dass, M.N. and Giri, N.C | : | Design and Analysis of Experiments |

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-206:Practical (Based on papers ST 202 & ST 203) and will be of duration 3 hours.

ST-207:Practical (Based on papers ST 204 & ST 205) and will be of duration 3 hours.

The practical question paper will consist of five questions and the student will be required to attempt any three questions. The question paper will set on the spot jointly by the Internal and External Examiner.

Distribution of marks will be as follows: -

Marks for Question Paper	:	36
Marks for Practical Record book	:	06
Marks for Viva-Voice	:	08
Total	:	50

Semester III
ST-301 (Multivariate Analysis)

Max Marks- 80
Internal Assessment: 20

Time: 03 Hours

Teaching Hours: 04 hrs per week.

Section-I

Multivariate normal distribution, Marginal and Conditional Distributions Characteristic Function, Distribution of Linear Combinations of Normal Vector, Random sampling from a multivariate normal distribution, Maximum likelihood estimators of Mean vector and Covariance Matrix. Distribution of sample mean vector, Distribution of Quadratic forms.

Section –II

Wishart matrix - its distribution (without proof) and properties. Distribution of sample generalized variance, Null Distributions and uses of Simple, Partial and Multiple Correlation Coefficients. Hotelling's T^2 statistic –Derivation and its Null distribution Uses of T^2 statistic, Beheran - Fisher's Problem.

Section –III

Multivariate Linear Regression Model. Estimation of parameters and their properties. Distribution of The Matrix of Sample Regression Coefficients, Test of Linear Hypothesis About Regression Coefficients, Multivariate Analysis of Variance [MANOVA] of One Way Classified Data. Wilk's Lambda Criterion, Likelihood Ratio Test Criteria for Testing Independence of Sets of Variables.

Section -IV

Likelihood Ratio Criteria for Testing Equality of Covariance Matrices and Identity of Several Multivariate Normal Populations, Fisher's Discriminant Function, Mahalanobis' Distance, Principal Components, its Uses and Importance, Canonical Variables and Canonical Correlations.

Books Recommended

1. anderson, T.W.: An Introduction to Multivariate Statistical Analysis, John Wiley
2. Rao, C. R.: Linear Statistical Inference and its Applications, John Wiley
3. Johnson, R. A. and Wichern, D. W. (2001) : Applied Multivariate Statistical Analysis, Prentice Hall of India
4. Rencher, A. C. (2002) : Methods of Multivariate Analysis, 2nd Ed., John Wiley & Sons.

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-302 (Designs of Experiments)

Max Marks: 80
Internal Assessment: 20

Time: 3 hrs.

Teaching hrs per week: 04 hrs per week.

Section- I

Linear Models: Standard Gauss Markov Models, Estimability of Parameters, Best Linear Unbiased Estimator (BLUE), Method of Least Squares, Gauss-Markov Theorem, Variance- Covariance Matrix of Blues.

Section-II

Analysis of Variance for One- Way, Two -Way With One/M Observations Per Cell for Fixed, Mixed and Random Effects Models, Tukey's Test for Non- Additivity. General Theory of Analysis of Experimental Designs; Completely Randomized Design, Randomized Block Design and Latin Square Designs, Missing Plot Techniques in RBD and LSD,

Section- III

Analysis of Covariance for CRD and RBD.Split Plot and Strip Plot Designs. General Factorial Experiments: Definition, Estimation of Factor's Effect. Analysis of The Factorial Experiments Using CRD and RBD.

Section-IV

Incomplete Block Designs; Balanced, Connectedness, Orthogonality and Resolvability. Balanced Incomplete Block Design With and Without Recovery of Inter Block Information, Youden Squares.

BOOKS SUGGESTED

1. Goon A.M., Gupta ,M.K.and Dass Gupta,B. :Outline of Statistics Vol.-II
2. Dass, M.N. and Giri, N.C :Design and analysis of Experiments
3. Aloke Dey :Theory of Block Designs
4. Raghavrao, D. : Construction & Combinatorial Problems in Design of Experiments (John Wiley, New York)

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-303 (Optimization Techniques-I)

Maximum Marks: 80

Internal Assessment Marks: 20

Time: 3 Hours

Teaching Hours: 4 Hours per week

Section –I

Convex Sets and Functions. Linear Programming Problems: Formulation, Examples and Forms. Properties of a Solution to the LPP. Development of Optimum Feasible Solution. Solution of LPP by Graphical and Simplex Methods. Solution of Simultaneous Equations by Simplex Method.

Section –II

Artificial Variable Techniques: Big-M-Method and Two Phase Simplex Method. Degeneracy in LPP and its Resolution. The Revised Simplex Method. Bounded Variable Technique. Duality in LPP: Symmetric and Un-Symmetric Dual Problems. Fundamental Duality Theorem. Complementary Slackness Theorem. Dual Simplex Method. Economic Interpretation of Duality.

Section –III

Post- Optimization Problems: Sensitivity Analysis and Parametric Programming. Integer Programming Problems(IPP). Gomory's Algorithm for Pure Integer Linear Programs. Solution of IPP by Branch and Bound Method. Applications of Integer Programming.

Section –IV

Transportation Problems: Mathematical Formulation and Fundamental Properties. Initial Basic Feasible Solution of Transportation Problems by North West Corner Rule, Lowest Cost Entry Method and Vogel's Approximation Method. Optimal Solution of Transportation Problems.

Assignment Problems: Mathematical Formulation and Solution by Hungarian Assignment Method. Reduction Theorem. Sensitivity in Assignment Problems.

Books Suggested:-

1. Gass, S.I. : Linear Programming (Methods and Applications)
2. Kambo, N.S : Mathematical Programming Techniques
3. Sinha, S.M. : Mathematical Programming (Theory and Methods)
4. Bazaraa, M.S Jarnis, J: Linear Programming and Network Flows
and Sherali,H.D.
5. Hadely,G. : Linear Programming

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

Optional Papers: ST-304 & ST-305

(a) (Stochastic Processes and Queuing Theory)

Maximum Marks: 80

Internal Assessment Marks: 20

Time: 3 Hours

Teaching Hours: 4 Hours per week

Section-I

Stochastic Processes: Definition, Classification and Examples. Branching Process: Probability of Extinction and Distribution of Total Progeny. Random Walk: First Passage Time, Gambler's Ruin Problem and Duration of the Game.

Section-II

Markov-Chains: Classification of States and Chain, Higher Transition Probabilities, Stability of Markov Systems and Limiting Behaviour. Poisson Process: Classifications, Related Distributions and Generalization. Birth and Death Processes: Yule-Furry Process and Generalization. Linear Birth-Death Process.

Section-III

Queuing Process: Description of Queuing Problems, Notations, Measures of Effectiveness and Characteristics. Queues with Parallel Channels of Truncation. Queuing systems: M/M/1, M/M/C, M/M/ ∞ , M/M/1/R, and M/M/C/K Models with Waiting time Distribution and their Steady State Solutions.

Section-IV

Bulk System with Input and Output Service. Bulk Models: $M^{(x)}/M//1$, $M/M^{(y)}/1$ and $M/M^{(a,b)}/1$ with Waiting time Distribution and their Steady State Solutions. Non-Markovian Queues: $M/G/1$, $G/M/1$ and $M/G^{(a,b)}/1$ Models with their Steady State Solutions and Waiting time Distributions.

Books Suggested:-

1. Medhi, J. : Stochastic Processes
2. Bailey, N.T.J. : Elements of Stochastic Process
3. Bhat, B.R. : Stochastic Models, Analysis and Applications
4. Pinsky, Mark A. : An Introduction to Stochastic Modeling
and Karlin, Samuel
5. Gross & Hariss : Fundamentals of Queuing Theory
6. Kashyap, B.R.K. : An Introduction to Queuing Theory
and Chaudhary, M.L.

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

(b) (Agricultural Statistics)

Maximum Marks-80

Internal Assessment Marks—20

Time:-03 Hours

Teaching hours: 04 hrs per week.

Section-I

History of Agricultural Development in India. Current Production Utilization and Growth Trends of Agricultural Commodities In India. Crop Improvement: Plant Breeding Traditional and Contemporary Methods, Plant Classification, Description and Economic Use of Field Crops. Biotechnological Tools for Crop Improvement, Plant Genetics Resources, Seed Quality Control, Seed Production Methods, Seed Sowing Methods, Seed Stages. Crop Production: Modern Approaches of Management of Pest and Disease, Principles of Plant Pathology.

Section - II

Plant Science: Metabolic Processes and Growth Regulation, Climate Change, Reproduction, Post Harvest Physiology, Soil Environment Microbiology, Bio-Fertilizer. Useful Organism: Honey Bees and Bee Keeping, Lack Insect and Silk Worm. Horticulture: Fundamental of Horticulture, Orchards Management, Breeding of Horticultural Crops, Improvement of Fruit and Plantation Crops. Importance of Fruits and Vegetables In Human Nutrition. Contribution of Horticulture In National Economy and Export.

Section - III

Some Basic Genetical Terms, Statistical Analysis of Segregation, Detection and Estimation of Linkage. Gene and Genotypic Frequencies. Random Mating and Equilibrium In Large Populations. Disequilibrium Due To Linkages for Two Pairs of Genes and for Sex Linked Genes. Selection, Mutation and Migration. Equilibrium Between forces In Large Population. Polymorphism. Fisher's Fundamental Theorem of Natural Selection.

Section - IV

Polygenic Systems for Quantitative Characters, Concepts of Breeding Value, Dominance, Average Effect of Gene and Epistatic Interactions. Genetic Variance and Its Partitioning. Correlation Between

Relatives. Regular System of Inbreeding, Effects of Inbreeding. Genotype and Environment Interaction, Stability Parameters.

Books suggested:-

Falconer, D.S.	:	Introduction to quantitative Genetics (Longman Group Ltd.)
Kempthorne, O (1953)	:	An Introduction to Genetical Statistics, Wiley Eastern
Prem Narain	:	Statistical Genetics, Wiley Eastern
ICAR	:	Handbook of Agriculture, ICAR Publication.
Jain, J.P.	:	Statistical Technique in Quantitative Genetics (Tata Mc Graw, Hill Publication Co. Ltd., New Delhi.

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

(c) (Official Statistics)

Maximum Marks-80
Internal Assessment Marks—20
Time:-03 Hours
Teaching Hours: 04 hrs per week.

Section-I

Introduction To Indian and International Statistical Systems. Present official Statistical Systems In India, Role, Functions and Activities of Central and State Organization. Organizations of Large Scale Sample Surveys Methods of Collection of official Statistics, Their Reliability and Imitations.

Section-II

General and Special Data Dissemination Systems, Population Growth In Developed and Developing Countries. Evaluation of Performance of Family Welfare Programs Projection of Labor force and Manpower. Scope and Content of Population of Census of India.

Section-III

System of Collection of Agricultural Statistics. Crop forecasting and Estimation. Productivity, Fragmentation of Holdings, Support Prices Buffer Stock. Principle Publications Containing Such Statistics.

Section-IV

Statistics Related To Industries, Balance of Payment, Cost of Living, Inflation, Educational and Other Social Statistics. Various Agencies Responsible for The Data Collection CSO, NSSO, office of Registrar General.

Books Suggested:-

1. Basic Statistics relating to the Indian Economy (CSO) 1990.
2. Statistical system in India (CSO) 1975.
3. Guide to official Statistics (CSO) 1999.
4. Principles and accommodation of National Populations Census UNESCO.
5. Panse, V.G., Estimation of crop Fields (FAO).

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered

questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

STOE-301 (Open Elective)
Optimization Techniques (3rd Semester)

Maximum Marks: 80
Internal Assessment Marks: 20
Time: 3 Hours
Credit: 03

Section –I

Linear Programming Problems: Formulation and their Solution by Simplex and Artificial Variable Techniques. Resolution of Degeneracy in LPP. Duality in LPP: Solution of Primal-Dual Problems by Dual Simplex Method and Economic Interpretation of Duality. Solutions of Integer Programming Problems (IPP).

Section –II

Transportation Problems: Mathematical Formulation and their Optimal Solution. Assignment Problems: Mathematical Formulation and their Solution by Hungarian Assignment Method.

Theory of Games: Characteristic of Games, Minimax (Maximin) Criterion and Optimal Strategy. Solution of Games with (or without) Saddle Point. Solution of $m \times n$ Games by Linear Programming Method. Principle of Dominance.

Section-III

Markov Chains: Classification of States and Chains. Higher Transition Probabilities. Elementary Idea of Birth and Death Processes. Queuing Theory: Description of Queuing Problems, Notations, Measures of Effectiveness and Characteristics. Queuing Systems: M/M/1, M/M/C, M/M/1/R, M/G/1 and G/M/1 Models with Waiting Time Distribution and their Steady State Solutions.

Section –IV

Inventory Problems: Classification and Cost involved in Inventory Problems. Solution of Deterministic and Probabilistic Inventory Models. Job Sequencing Problems: Processing of N Jobs through Two, Three and M Machines. PERT and CPM Techniques. Labeling Time Estimate and Determination of Critical Path on Network Analysis.

Books Suggested:

- | | |
|-------------------------------------|--|
| 1. Gass, S.I. | : Linear Programming (Methods and Applications) |
| 2. Kambo, N.S | : Mathematical Programming Techniques |
| 3. Hadely, G. | : Linear Programming |
| 4. Medhi, J. | : Stochastic Processes (New Age International) |
| 5. Donal, Gross & Carl, M. Hariss | : Fundamentals of Queuing Theory (Wiley) |
| 6. Kashyap, B.R.K & Chaudhary, M.L. | : An Introduction to Queuing Theory (A.A.Publications) |
| 7. Churchman | : Introduction to Operations Research (J. Wiley) |
| 8. Sharma, S.D. | : Operation Research (Kedar Nath Ram Nath, India) |

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-306 -Practicals (Based on **ST-301**) and will be of duration 3 hours.

ST-307 -Practicals (Based on **ST-302**) and will be of duration 3 hours.

The question paper will consist of five questions and the student will be required to attempt any three questions. The question paper will set on the spot jointly by the Internal and External Examiner.

Distribution of marks will be as follows: -

Marks for Question Paper	:	36
Marks for Practical Record book	:	06
Marks for Viva-Voice	:	08
Total	:	50

Semester IV
ST-401(Econometrics)

Maximum Marks-80
Internal Assessment Marks—20
Time:-03 Hours
Teaching Hours: 04 hrs per week.

Section -I

Two Variable Linear Regression Model- Least Squares Estimators of Coefficients and Their Properties, Inference In Least Squares Model, The General Linear Regression Model, Ordinary Least Squares Estimator and Its Properties, Inference In General Linear Regression Model. Generalized Least Squares Estimation

Section-II

Tests of Linear Restrictions On Regression Coefficients, Use of Extraneous Information On Regression Coefficients – Restricted Regression, Restricted Least Squares and Its Properties, Mixed Regression and Properties of Mixed Regression Estimator, Specification Errors Analysis- Inclusion and Deletion of Explanatory Variables, Effect On Estimation of Parameters and Disturbance Variance.

Section -III

Heteroscedasticity, Tests for Heteroscedasticity – Bartlett's, Breusch-Pagan and Goldfeld Quandt Tests Multicollinearity - Exact and Near Multicollinearity, Consequences and Detection of Multicollinearity , Farrar Glauber Test, Remedies for Multicollinearity, Ridge Regression Autocorrelation , Sources and Consequences, AR(1) Process Tests for Autocorrelation, Durbin Watson Test, Errors In Variables Model, Instrumental Variable Method of Estimation.

Section -IV

Simultaneous Equations Models: Structural and Reduced forms, Identification Problem. Rank and Order Conditions of Identification, Restrictions On Structural Parameters. Estimation In Simultaneous Equations Models: Recursive Systems, Indirect Least Squares 2SLS Estimators, Limited Information Estimators, K-Class Estimators,

Books Recommended:

1. Johnston, J. (1991): Econometric Methods, (Mc Graw Hill)
2. Greene, W.H. (2003) Econometric Analysis(Prentice Hall)
3. Damodar N. Gujarati(2004) Basic Econometrics, Fourth Edition (McGraw–Hill)
4. Koutsyannis, A (2004) Theory of Econometrics
5. Judge, G.C., Hill, R.C. Griffiths, W.E., Lutkepohl, H. and Lee, T-C. (1988):
Introduction to the Theory and Practice of Econometrics (Second Edition), John Wiley & Sons.

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-402 (Inference- II)

Maximum Marks-80
Internal Assessment Marks—20
Time:-03 Hours
Teaching Hours: 04 hrs per week.

Section- I

Sequential Analysis; Sequential Testing Procedure, OC and ASN Functions, Wald's SPRT, Strength of SPRT and Determination of Its Stopping Bounds, Stopping Rule. Determinations of OC and ASN Functions of SPRT, Wald's Fundamental Identity and Its Use In The Derivation of ASN Function of SPRT.

Section -II

Basic Elements of Decision Theory: Decision Function, Risk Function, Randomization, Optimal Decision Rules: Baye's and Minimax Decision Rule, The Least Favorable Distribution, Convex Loss Function. The form of Bayes Rules for Estimation Admissibility and Completeness. Existence of Minimal Complete Class.

Section-III

Non Parametric Theory: Concept of Non Parametric and Distribution Free Methods, Order Statistics, Their Marginal and Joint Distributions. Distributions of Median, Range and Coverage; Moments of Order Statistics. Asymptotic Distribution of Order Statistics.

Section-IV

Non Parametric Tests: One Sample and Paired Sample Problems. Ordinary Sign Test, Wilcoxon Signed Ranked Test, and Their Comparison. General Problem of Tied Differences. Goodness of Fit Problem : Chi-Square Test and Kolmogorov – Smirnov One Sample Test, and Their Comparison. Two Sample Problems: K-S Two Sample Test, Wald – Wolfowitz Run Test, Mann –Whitney U Test, Median Test.

BOOKS SUGGESTED

1. Goon, A.M., M.K.Gupta, : Outline of Statistics Vol-II
& B. Das Gupta
2. Kendall, M.G. and Straut, A. : Advanced Theory of Statistics
3. Rohtagi, V.K. : Theory of Mathematical Statistical
4. Rao, C.R. : Linear Statistical Inference and its applications

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-403 (Optimization Techniques-II)

Maximum Marks-80

Internal Assessment Marks-20

Time-03 Hours

Teaching Hours- 04 hrs per week.

Section –I

Theory of Games: Characteristics of Games, Minimax (Maximin) Criterion and Optimal Strategy. Solution of Games with Saddle Point. Equivalence of Rectangular Game and Linear Programming. Fundamental Theorem of Game Theory. Solution of $m \times n$ Games by Linear Programming Method. Solution of 2×2 Games without Saddle Point. Principle of Dominance. Graphical Solution of $(2 \times n)$ and $(m \times 2)$ Games.

Section –II

Non-Linear Programming Problems (NLPP): formulation of NLPP. Kuhn-Tucker Necessary and Sufficient Conditions of Optimality and Saddle Points. Graphical Solution of an NLPP.

Section –III

Quadratic Programming : Wolfe's and Beale's Method of Solutions. Separable Programming and its Reduction to LPP. Separable Programming Algorithm. Geometric Programming: Constrained and Unconstrained. Complementary Geometric Programming Problems.

Section –IV

Fractional Programming and its Computational Procedure. Dynamic Programming: Balman's Principle of Optimality. Application of Dynamic Programming in Production, Linear Programming and Reliability Problems. Goal Programming and its formulation. Stochastic Linear Programming.

Books Suggested:-

1. Kambo, N.S. : Mathematical Programming Techniques.
2. Bellman, R. : Dynamic Programming (Princeton University Press, Princeton N.J. (1957)
3. Bellman, R. And Dreyfus, S. : Applied Dynamic Programming (Princeton University Press, Princeton, N.J. 1963)
4. Sinha, S.M. : Mathematical Programming (Theory and Methods)
5. Mitra, G. : Theory and Applications of Mathematical Programming
6. Bazaraa, M.S; Sherali, H.D. and Shetty, C.M. : Non-Linear Programming (Theory and Algorithms)

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

Optional Paper: ST-404 & ST-405 (a) (Methods of Operations Research)

Maximum Marks-80

Internal Assessment Marks—20

Time:-03 Hours

Teaching Hours: 04 hrs per week.

Section –I

Definition and Scope of Operations Research and Its Role In Decision-Making, its Characteristics, Phases, Different Types of Models, Their Construction and General Methods of Solution. Replacement Problem, Replacement of Items That Deteriorate, Replacement of Items That Fails Completely Individual Replacement Policy : Motility Theorems, Group Replacement Policy, Recruitment and Promotion Problems.

Section –II

Inventory Problems, Costs Involved In Inventory Problems, Classification of Inventory System. Deterministic and Probabilistic Inventory Models, Purchase Inventory Model, Purchase Inventory Model with One, Two and Any Number of Price Break.

Section –III

Job Sequencing Problems; Introduction and Assumption, Processing of N Jobs Through Two Machines (Johnson's Algorithm) Processing of N Jobs Through Three Machines and M Machines, Processing Two Jobs Through N Machines (Graphical Method) Simulation Definition, Types, Uses

and Limitation of Simulation Phases, Simulation Models, Monte Carlo Simulation, Application of Simulation.

Section –IV

PERT/CPM: Development Uses and Application of PERT/CPM Techniques, Network Diagram Representation .Fulkerson 1-J Rule for Labeling Time Estimate and Determination of Critical Path On Network Analysis, PERT Techniques, Crashing.

Books suggested:-

1. Churchman : Introduction to Operations Research, J. Wiley and Sons, New York
2. J.H.Taha : Method's of Operations Research, J. Wiley and Sons, New York
3. P. Sankara Iyer : Operation Research, Tata Mcgraw Hill
4. Sharma, S. D. : Operation Research, Kedar Nath Ram Nath, India

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each. Covering the whole syllabus and the candidate has to attempt all the questions.

(b) (Actuarial Statistics)

Maximum Marks-80

Internal Assessment Marks—20

Time:-03 Hours

Teaching hours: 0 hrs per week

Section-I

Basic Concepts and Life Tables: Utility Theory, Insurance and Utility Theory, Models for Individual Claims and Their Sums, Survival Function, Curtate Future Lifetime, force of Mortality. Life Table and Its Relation with Survival Function, Examples, Assumptions for Fractional Ages, Some Analytical Laws of Mortality, and Select and Ultimate Tables. Multiple Life Functions, Joint Life and Last Survivor Status, Insurance and Annuity Benefits Through Multiple Life Functions Evaluation for Special Mortality Laws. Probability Models: Multiple Decrement Models, Deterministic and Rand Om Survivorship Groups, Associated Single Decrement Tables, Central Rates of Multiple Decrement, Net Single Premium and Their Numerical Evaluations.

Section - II

Distribution of Aggregate Claims Compounds Poisson Distribution and Its Applications. Principles of Compound Interest: Nominal and Effective Rates of Interest and Discount, force of Interest and Discount, Compound Interest, Accumulation Factor, Continuous Compounding. Life Insurance: Insurance Payable At The Moment's of Death and At The End of The Year of Death-Level Benefit Insurance, Endowment Insurance, Differed Insurance and Varying Benefit Insurance Recursions, Commutation Functions. Life Annuities: Single Payment, Continuous Life Annuities, Discrete Life Annuities, Life Annuities with Monthly Payments, Commutation Functions, Varying Annuities, Recursions, Complete Annuities-Immediate and Apportion Able Annuities-Due.

Section- III

Continuous and Discrete Premiums, True Monthly Payment Premiums, Apportionable Premiums, Commutation Functions and Accumulation Type Benefits. Payment Premiums, Apportion Able Premiums, Commutation Functions, Accumulation Type Benefits.Net Premium Reserves: Continuous and Discrete Net Premium Reserve, Reserves On A Semi Continuous Basis, Reserves

1. Piantadosi, S (1997) Clinical Trials: A methodological Perceptive, Wiley & Sons.
2. Friedman, L.M. FurBurg, C.and Demets.D.L. (1998) Fundamentals of Clinical trials, Springer Verlag.
3. Fleiss, J.L. (1989) the Design and Analysis of Clinical Experiments, Wiley and Sons.
4. Marubeni, E.and Valsecchi, M.G. (1994) Analyzing Survival Data from Clinical Trials and Observational Studies. Wiley and Sons.

5. Jelkison and Turnbull, B.W. (1999) Group sequential with application to Clinical Trials, CRC Press.

Note: The examiner is to set the question paper into five units- A, B, C, D & E. In each unit A, B, C & D, he/she has to set two questions of 16 marks each from section I, II, III, & IV respectively and the candidate will attempt one question from each unit. In unit E, there will be 8 short answered questions of 2 marks each, covering the whole syllabus and the candidate has to attempt all the questions.

ST-406- Practicals (Based on **ST-401 & ST-402**) and will be of duration 3 hours.

ST-407 -Practicals (Based on **ST-403**) and will be of duration 3 hours.

The question paper will consist of five questions and the student will be required to attempt any three questions. The question paper will set on the spot jointly by the Internal and External Examiner.

Distribution of marks will be as follows: -

Marks for Question Paper	:	36
Marks for Practical Record book	:	06
Marks for Viva-Voice	:	08
Total	:	50