



National Mathematical Centre, Abuja

FOUNDATION POSTGRADUATE COURSE ON PROBABILITY THEORY AND STATISTICAL INFERENCE 1 week (July 26 – 31, 2008)

Course Content:

Probability measure and probability space. Random variables probability distributions. Convergence theorems including central limit theorems. The characteristics functions. The probability generating functions. The random walk including thin and nth play.

The Poisson process in 2 and 3 dimensions. The generalized Poisson process; the compound Poisson process including the two valued process. Queue of type $m/a/1$. The likelihood ratio test sequential probability ratio test. Some non-parametric tests. *sign, Wilcoxon, Mann-Wirtney and Rank tests.

Decision and estimation problems. Minimum variance and unbiased estimate. Hypothesis testing (simple and composite). Rao-Cramer inequality. Power of a test and uniformity most powerful test. Sufficiency and completeness.

Course Lecturers:

1. Prof. P.I.Uche, Univ. of Nigeria, Nsukka
2. Prof. S.M. Ogbonmwan, Univ. of Benin
3. Mr. M.E. Chukwu, Uni. Of Nigeria, Nsukka.

The minimum qualification for participation in the above foundation postgraduate course is a university first degree in the mathematical

sciences or engineering. All applications to participate in the courses should be directed to:

Professor Sam. O. Ale

Director-General

National Mathematical Centre

Sheda, Abuja

E-mail: samalenmc@yahoo.com

OR

Assoc. Prof. B.O. Oyelami

Mathematics Programme

National Mathematical Centre

Sheda, Abuja

E-mail: boyelami2000@yahoo.com

Tel: 0803-654-7613; 0803-714-6401

The Application Form can also be downloaded at <http://www.nmcabuja.org/forms>.

All applications to participate in the course must be received latest a week to the commencement of the course. No application would be entertained after this expiration time. Accommodation, feeding and transport will be provided.

C.O. Adeyemo

Secretary to the Centre

Announcer