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| Study programmes: Doctoral studies – Mathematics – Probability and statistics | | | |
| Course name: Nonparametric statistics | | | |
| Lecturers: Jelena Jocković, Bojana Milošević, Pavle Mladenović, Marko Obradović | | | |
| Status: Optional | | | |
| ECTS: 9 | | | |
| Attendance prerequisites: Mathematical statistics | | | |
| Course aims: Acquiring general and specific knowledge concerning nonparametric statistics. | | | |
| Course outcome: Upon completing the course, a student is capable of applying the acquired knowledge and conducting individual scientific research in this field. | | | |
| Course content: Nonparametric estimation. Confidence intervals for quantiles. Confidence intervals for finite population quantiles. Tolerance bounds. One-sided bounds for continuous distribution functions. Confidence band for continuous distribution function. Nonparametric tests. Simple nonparametric hypothesis. Quantile test. Two-sample problem. Randomization method. | | | |
| Literature: | | | |
| С. Уилкс: <i>Математическая статистика</i> , Наука, Москва, 1967. | | | |
| Э. Леман: <i>Проверка статистических гипотез</i> , Наука, Москва, 1979. | | | |
| Number of hours : 10 | Lectures: 4 | Research: 6 | |
| Teaching and learning methods: Frontal / Individual | | | |
| Assessment (maximal 100 points) | | | |
| Course assignments | points | Final exam | points |
| homework | 20 | Written exam | |
| Exercises / Tutorials | | Oral exam | 60 |
| Colloquia | | | |
| Essay/Project | 20 | | |