

MATH 556. MATHEMATICAL STATISTICS 1.

Credits: 4

Offered by: Mathematics and Statistics (Faculty of Science)

Terms offered: Fall 2025

[View offerings for Fall 2025 in Visual Schedule Builder.](#)

Description

Distribution theory, stochastic models and multivariate transformations. Families of distributions including location-scale families, exponential families, convolution families, exponential dispersion models and hierarchical models. Concentration inequalities. Characteristic functions. Convergence in probability, almost surely, in L_p and in distribution. Laws of large numbers and Central Limit Theorem. Stochastic simulation.

- Fall
- Prerequisite: MATH 323, MATH 356, or equivalent

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