IEOR 4150 Introduction to Probability and Statistics.

Course Description: This course is a self-contained introduction to probability and statistics. The prerequisite for the course is calculus (up to multivariate integration). The topics covered include, fundamentals of probability theory and statistical inference. Probabilistic models: random variables, useful distributions, expectations, weak law of large numbers, central limit theorem. Statistical inference: point and confidence interval estimation, method of maximum likelihood, hypothesis tests and linear regression.