University of Rajasthan Jaipur

SYLLABUS

M.A. / M. Sc. STATISTICS

(Annual Scheme)

M.A. / M.Sc. (Previous) Examination 2019

M.A. / M.Sc. (Final) Examination 2020

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(Academic)
University of Rajasthan JAIPUR
The number of papers and the maximum marks for each paper shall be shown in the syllabus for the subject concerned. It will be necessary for a candidate to pass in the theory paper as well as in the practical paper where noted in the subject paper separately.

A candidate for a pass at each of the Previous and the Final Examination shall be required to obtain at least 56% marks in the aggregate of all the papers prescribed for the examination, and at least 36% marks in practicals wherever prescribed at the examination, provided that if a candidate fails to secure at least 25% marks in each individual paper at the examination and also in the dissertation survey report field work, wherever prescribed, he shall be deemed to have failed at the examination not with standing his having obtained the minimum percentage of marks required in the aggregate for the examination. No division will be awarded at the Previous Examination Division shall be awarded at the end of the Final Examination on the combined marks obtained at the previous and the Final Examination together, as noted below:

<table>
<thead>
<tr>
<th>Division</th>
<th>Percentage of Aggregate Marks Taken</th>
</tr>
</thead>
<tbody>
<tr>
<td>First Division</td>
<td>60%</td>
</tr>
<tr>
<td>Second Division</td>
<td>48%</td>
</tr>
</tbody>
</table>

All the rest will be declared to have passed the examination.

If a candidate clears any Paper(s)/Practical(s)/Dissertation prescribed at the previous and/or Final Examination after a continuous period of three years, then for the purpose of working out his division the minimum pass marks only viz. 25% (36% in the case of practicals) shall be taken into account in respect of such papers or Practical(s)/Dissertation are cleared after the expiry of the aforesaid period of three years provided that in case where a candidate required more than 25% marks in order to reach the minimum aggregate as maximum marks out of those actually secured by him will be taken into account as would enable him to make up the deficiency in the requisite minimum aggregate.

The Thesis Dissertation Survey Report Field Work shall be typewritten and submitted in triplicate so as to reach the office of the Registrar at least 3 weeks before the commencement of the theory examinations. Only such candidates shall be permitted to offer Dissertation, Field Work Survey, Thesis (if provided in the scheme of examination) in lieu of a paper as have secured at least 55% marks in the aggregate of all the papers prescribed for the previous examination in the case of annual scheme irrespective of the number of papers in which a candidate actually appeared at examination.

M.A./M.Sc. STATISTICS

<table>
<thead>
<tr>
<th>Paper Number</th>
<th>Nomenclature</th>
<th>Max. Marks</th>
<th>Duration of Exam</th>
</tr>
</thead>
<tbody>
<tr>
<td>Paper I</td>
<td>Mathematical Analysis</td>
<td>100</td>
<td>3 Hours</td>
</tr>
<tr>
<td>Paper II</td>
<td>Probability and Measure</td>
<td>100</td>
<td>3 Hours</td>
</tr>
<tr>
<td>Paper III</td>
<td>Theory</td>
<td>100</td>
<td>3 Hours</td>
</tr>
<tr>
<td>Paper IV</td>
<td>Distribution Theory</td>
<td>100</td>
<td>3 Hours</td>
</tr>
<tr>
<td>Paper V</td>
<td>Sample Surveys &amp; Design</td>
<td>100</td>
<td>3 Hours</td>
</tr>
<tr>
<td>Paper VI</td>
<td>Experimental Design</td>
<td>100</td>
<td>3 Hours</td>
</tr>
<tr>
<td>Paper VII</td>
<td>Statistical Inference</td>
<td>100</td>
<td>3 Hours</td>
</tr>
<tr>
<td>Paper VII I</td>
<td>Computer Programming</td>
<td>100</td>
<td>3 Hours</td>
</tr>
<tr>
<td>Paper VII II</td>
<td>Practical based on paper</td>
<td>30</td>
<td>4 Hours</td>
</tr>
<tr>
<td>Paper VII III</td>
<td>Practical based on Paper</td>
<td>100</td>
<td>4 Hours</td>
</tr>
<tr>
<td></td>
<td></td>
<td><strong>Total</strong></td>
<td><strong>700</strong></td>
</tr>
</tbody>
</table>

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### M.A. / M.Sc. STATISTICS

#### Final

<table>
<thead>
<tr>
<th>Paper</th>
<th>Compulsory Papers</th>
<th>Marks</th>
<th>Hours</th>
</tr>
</thead>
<tbody>
<tr>
<td>VIII</td>
<td>Multivariate Analysis and Statistical Inference</td>
<td>100</td>
<td>3</td>
</tr>
<tr>
<td>IX</td>
<td>Advanced Design of experiments and Sample Theory</td>
<td>100</td>
<td>3</td>
</tr>
<tr>
<td>X</td>
<td>S.Q.C. and O.R</td>
<td>100</td>
<td>3</td>
</tr>
<tr>
<td>XI</td>
<td>Practical based on Paper IX</td>
<td>100</td>
<td>4</td>
</tr>
<tr>
<td>XII</td>
<td>Paper VIII &amp; X</td>
<td>100</td>
<td>4</td>
</tr>
</tbody>
</table>

#### OPTIONAL PAPERS

Any two papers of the following with the permission of the institution concerned

<table>
<thead>
<tr>
<th>Paper</th>
<th>Economic Statistics and Demography</th>
<th>Marks</th>
<th>Hours</th>
</tr>
</thead>
<tbody>
<tr>
<td>XIII</td>
<td></td>
<td>100</td>
<td>3</td>
</tr>
<tr>
<td>XIV</td>
<td>Stochastic Process</td>
<td>100</td>
<td>3</td>
</tr>
<tr>
<td>XV</td>
<td>Reliability and Survival Analysis</td>
<td>100</td>
<td>3</td>
</tr>
<tr>
<td>XVI</td>
<td>Advance Multivariate Analysis and Bayesian Inference</td>
<td>100</td>
<td>3</td>
</tr>
<tr>
<td>XVII</td>
<td>Econometrics &amp; Investment System</td>
<td>100</td>
<td>3</td>
</tr>
<tr>
<td>XVIII</td>
<td>Project Work</td>
<td>100</td>
<td>3</td>
</tr>
</tbody>
</table>

#### Notes:

1. The project work shall be based on either primary data involving field work or secondary data. The candidates will be required to prepare comprehensive and critical reports on the same.
2. The teacher supervising the Projects work/Dissertation of a candidate shall be provided one hour per week towards his/her supervision.
3. In all theory papers of M.A. / M.Sc. (Previous and Final) Statistics except Paper XIV the candidates will be required to answer five questions in all taking at least two questions from each section.

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Syllabus
M.Sc. (Previous)

PAPER I
(MATHEMATICAL ANALYSIS)

SECTION-A
(Unit-I)
Real Analysis: Real Valued Function, Continuous Function, Uniform Continuity, Sequences of Functions, Uniform Convergence.

Differentiation, maxima-minima of function, functions of several variables, constrained maxima-minima of functions. Multiple integrals and their evaluation by repeated integration, change of variables in multiple integration, differentiation under the sign of integral-Leibnitz rule, Beta & Gamma integrals.

(24L+12T)


SECTION-B
(Unit-I)
Bilinear and quadratic forms, reduction to canonical forms, definite and indefinite forms, index and signature, triangular reduction of a positive definite matrix. Characteristic equation, its roots and vectors, Cayley-Hamilton theorem.

(24L+12T)

(Unit-II)

(24L+12T)

References:
Paper II
Probability and Measure theory

SECTION-A
(Unit-I)

General probability space, Various definitions of probability, Axiomatic definition of probability,
combinations of events. Laws of total and compound probability, Conditional probability, Baye's theorem
and its applications. Concept of random variables, cumulative distribution function and probability
density function, Joint, marginal and conditional distribution.

(24L+12T)

(Unit-II)
Mathematical Expectation, moments, conditional expectation, moment generating functions, cumulative
generating functions and their applications, Characteristic function, Uniqueness theorem, Levy's
continuity theorem (Statement only) Probability inequalities: Chebyshev, Markov and Johnson,
Convergence in probability and in distribution, weak law of large numbers and central limit theorem for a
sequence of independent random variables under Landenberg's condition central limit theorem for
identical independent and identically distributed random variables. Zero one laws of Borel and
Kolmogorov, almost sure convergence in mean square, Khinchin's weak law of large numbers,
Kolmogorov inequality, Strong law of large numbers.

(24L+12T)

SECTION-B
(Unit-I)

Classes of sets: semi ring, ring, field, sigma field, monotone classes, sequence of sets, limit supremum
and limit infimum of a sequence of sets. Additive set functions, measure, outer measure and their
properties, Caratheodory extension theorem (Statement only), definition of complete measure, Lebesgue and
Lebesgue Stieltjes measure (one dimension only). P0: Probability measure, distribution function and its
Correspondence with Lebesgue Stieltjes.

(24L+12T)

(Unit-II)
Measurable sets and space, measurable space, Simple, elementary, and measurable functions, Sequence of
measurable functions, Integrability of measurable function, properties of integrals Lebesgue monotone
convergence theorems, Fatou's lemma, Dominant convergence theorem, Absolute continuity, Random
Variable theorem, Product measure, Fubini's theorem.

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Reference:

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Paper III
Distribution Theory

SECTION A
(Unit-I)

- Variables and their distributions using Jacobian of transformation: Bernoulli, Binomial (compound and truncated also), Negative Binomial distributions. 

(Unit-II)
- Geometric, Hyper-geometric and Multinomial distributions; Rectangular, Normal (truncated also), Exponential, Cauchy (truncated also), Lognormal and Triangular distributions. 

(24L+12T)

SECTION B
(Unit-I)

- Sampling distributions: Chi-square, t and F distributions (Central and non-central) & their applications.
- Bivariate normal (including marginal & conditional distribution), Beta and Gamma distributions. 

(Unit-II)
- Linear regression and correlation; intra-class correlation & correlation ratio; null & non-null distributions of sample correlation coefficient; standard errors of functions of moments; Order statistics, their distributions and properties; joint & marginal distributions of order statistics, Sampling Distributions of range & median. 

(24L+12T)

References:
1. Arnold B C Balakrishnan N and Nagaraja H N (1992); A First Course in Order statistics. Wiley

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\[ \sum \]
Paper-IV
Sample Surveys & Design of Experiment

SECTION-A

(UNIT-I)

(UNIT-II)
Systematic sampling schemes and related results on estimator of mean/total. Cluster sampling, double sampling, two-stage sampling with equal and unequal number of second stage units. Ratio, Product and regression method estimation: Estimators based on SRSWOR method of sampling. (24L+12T)

SECTION-B

(Unit-I)
Analysis of Experimental model by least square, Cochran's Theorem and Regression Analysis (Case of Full rank), Analysis of variance and covariance, Transformations, Principles of Experimentation, Uniformity, Trials, Randomized experiments, Randomized Blocks, Latin Squares, Balanced Incomplete Block Design (Intra-Block Analysis), Missing Plot Technique. (24L+12T)

(Unit-II)
Factorial Experiment $2^n$ and $3^2$, Total and partial confounding, split-plot designs, Construction of confounded factorial experiments belonging to $2^n$ series. (24L+12T)

References:
Statistical Inference

Section A


Section B

(Confidence intervals, Determination of confidence intervals based on large samples, confidence interval based on small samples. Hypothesis: simple and composite, Critical region, error of I and II kind, power of test, most powerful test. Neyman-Pearson lemma. Derivations of some Common tests of a simple hypothesis against a simple alternative, uniformly most powerful test.)

Unit I


Unit II


Reference:


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Paper VI (a)
Computer Programming (Theory)

SECTION-A

Programming Fundamentals: Computer based Problem solving techniques. Flow charts and
Programming through C-Language: Introduction, Structure & Execution of a C Program,
Character Set, Keywords, Constants & Variables, Data Types, Types of Operators & Precedence, Input &
Output Statements, Assignment Expression, Decision making structure, Looping Structures and
Branching Structures and related C-Programs.

SECTION-B

Arrays, Character Strings, Standard Library Functions, Header Files Modular programming-User defined,
Functions, Returning values, Parameter passing Mechanism, Structures, Pointers Defining a Pointer,
Array Vs Pointers, Dynamic Memory allocation C-Preprocessors, Related Programs.

Reference:
1. Ram B., Computer Fundamentals- Architecture and Organization New Age International (P) Ltd
   3rd Edition.
2. Pelosi M.K. et. al., Doing Statistics for Business with Excel Data, Inference and Decision
   Making, John Wiley & Sons.
4. Gottfried B.S., Theory and Problems of programming with TMH.

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Multivariate Analysis and Statistical Inference

UNIT-I


UNIT-II


SECTION-B


UNIT-II


References:
4. Gibbons; Non-Parametric Statistical Inference.
11. Wald, A.; Sequential Analysis

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Paper-IX
Advanced Sample Survey & Design of Experiments
Section-A
(Uniform-I)

(Uniform-II)
Quenouille's technique of bias reduction and its application to ratio type estimator. Hartley and Ross Unbiased ratio type estimator. Ratio method of estimator under Midzuno scheme of sampling when X is known. Multivariate extension of ratio and regression method of estimator (when population mean of auxiliary variable is known). (24L+12T)

Section-B
(Uniform-I)

(Uniform-II)
Group divisible, lattice and linked block designs- intrablock analysis, Latin square and Youden square designs. Combination of result in groups of experiments. Construction of orthogonal Latin square- (i) for prime power numbers and (ii) by Mann-Mecneish theorem, simple methods of construction of BIB designs. Constructions of symmetrical fractional factorial designs. (24L+12T)

References:

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Paper X
Statistical Quality Control & Operation Research

Section-A

(Unit-I)


(24L+12T)

(Unit-II)


(24L+12T)

Section-B

(Unit-I)


(24L+12T)

(Unit-II)

Inventory Control System: Inventory Models, Costs, Advantages, EOQ: Models without shortages, Reorder level and Optimum Buffer Stock, EOQ Models with shortages, Multi-item Inventory Models with quantity Discount, Probabilistic Models, Queueing System: Characteristics of Queueing System, Steady State Solution of (M/M/1) and (M/M/c) models. (M/G/1) model Pollaczek-Khinchine Formula, Steady State solution of (M/1/1) models. Mixed Queueing Model (M/D/1), (M/D/1) FCFS.

(24L+12T)

References:

Additional References:
Paper XI
Practicals based on Paper IX

Paper XII
Practicals based on Paper VIII & Paper X

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J&K
Optional Papers

Paper-XIII
Economic Statistics & Demography


(24L+12T)

Unit-II

Section-B
(Unit-I)


(24L+12T)

(Unit-II)

Demographic trends in India. Labour force analysis, Birth & Death stochastic process. Stochastic population models, logistics model, bivariate growth models, migration models, fertility analysis model, mortality analysis models. Decennial population census in India.

(24L+12T)

REFERENCES:
2. Barclays Techniques of Population Analysis
5. Chenery, H.B.: Inner Industrial Economics

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Paper XIV
STOCHASTIC PROCESSES
Section-A
(Unit-I)

(Unit-II)

Section-B
(Unit-I)

(Unit-II)

References:

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Paper XV
Reliability & Survival Analysis
Section-A
(Unit-I)
Reliability concepts and measures: components and systems: coherent systems: reliability of coherent systems, cuts and paths, modular decomposition, bounds on system reliability, structural and reliability importance of components, Life distributions, reliability function, hazard rate, common life distributions - exponential, Weibull, gamma etc. Estimation of parameters and test in these models

(24L+12T)

(Unit-II)
Notions of ageing: IFR, IFRA, NBU, DMRL and NBU Classes and their duals, loss of memory property of the exponential distribution, closures or these classes under formation of coherent systems, convolutions and mixtures, Reliability estimation based on failure times in variously censored life tests and in tests with replacement of failed items. Maintenance and replacement policies, availability of repairable systems, modeling of a repairable system by a nonhomogeneous Poisson process. Basic ideas of accelerated life testing

Section-B
(Unit-I)
Concepts of time: Order and random censoring, likelihood in these case, Life distribution: Exponential, Gamma, Weibull, Lognormal, Pareto, Linear Failure rate: Parametric inference (Point estimation, Confidence intervals, Scores, LR, MLE tests, Rao-Blackwell, Wald) for these distribution, Life tables, Failure rate, mean residual life and their elementary properties, Ageing classes and their properties, Bathtub Failure rate

(24L+12T)

(Unit-II)
Estimation of survival function: Actuarial Estimator, Kaplan Meier estimator, estimation under the assumption of IFR, DFR. Tests of Exponentiality against non-Parametric classes. Total time on test Deshpande test, Two sample problem - Gehan test, log rank test, Mantel-Haenszel test, Tarone-Ware tests. Rank test for the regression coefficients. Competing risks model, parametric and Non-Parametric inference for this model. Multiple decrement life table

(24L+12T)

References:
Advance Multivariate Analysis and Bayesian Inference

Section A
(Unit-I)
Principal components, dimension reduction, canonical variables and canonical correlation definition, use, estimation and computation, multivariate linear regression model-estimation of parameters, tests of linear hypotheses about regression co-efficient. Likelihood Ratio test criterion, Multivariate analysis of variance MANOVA, one and two way classified data.

(Unit-II)
 Wishart matrix & its distribution. Distribution of sample generalized variance Non-Null distribution of partial and multiple correlation coefficient distribution of sample regression coefficient. Distribution of sample intra-class correlation coefficient in a random sample from a symmetric multivariate normal distribution. Application in testing and interval estimation.

Section B
(Unit-I)
Subjective interpretation of probability in terms of fair odds. Evaluation of (i) subjective probability of an event using a subjectively unbiased com (ii) subjective prior distribution of a parameter. Bayes theorem and computation of the posterior distribution. Bayesian point estimation as prediction problem from posterior distribution. Bayes estimators for (i) absolute error less (ii) squared error less (iii) 0-1 less. Generalization of a common loss functions. Evaluation of the estimate in terms of posterior risk. Bayesian interval estimation Edible interval. Highest posterior density regions interpretation of the confidence co-efficient for a classical confidence interval.

(Unit-II)
Bayesian testing of hypothesis. Specification of the appropriate form of the prior distribution for a Bayesian test of hypothesis problem. Prior odds, posterior odds. Bayes factor for various types of testing hypothesis problems depending upon whether the null hypothesis and the alternative hypothesis are simple or composite. Specification of the Bayes test in the above cases. Discussion of Lindley's paradox for testing a point hypothesis for normal mean against the two sided alternative hypothesis Bayesian prediction problem.

References:

Additional references:
Paper-XVII
Econometrics & Investment System
Section-A
(Unit-I)

(Unit-II)

Section-B
(Unit-I)

(Unit-II)

REFERENCES:

Additional References:

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12

18