Course No.	Course Title	Theory	Practice	Credit	Prerequisite(s)
Stat 442	Programming & Simulation	2	2	3	Stat 403

## **Objectives**

This course requires that you have some knowledge of statistical methods of estimation and hypothesis testing from a previous statistics class (STAT 302, STAT 403). This is not really an advanced programming class but merely an introduction to a very useful statistical package and uses it to perform some simulation tasks. The objectives of this course are to use the simulation technique as a tool to explain and verify most of the theorems that were studied by students during their theory and method courses.

## **Course Description:**

- Introduction to statistical programming.
- Introduction to data analysis.
- Introduction to data manipulation.
- Introduction to simulation.
- Simulating one sample with different distributions.
- Simulating more than one sample with different distributions.
- Simulating the relationships among some of the distributions.
- Simulating the Central Limit Theorem.
- Simulating T-Test for two samples with and without satisfying the assumptions.
- Simulating One-Way ANOVA model with and without satisfying the model assumptions.
- Simulating Simple Linear Regression model with and without satisfying the model assumptions.

Main text books : (book can be chosen among these books according to statistical program that will be used)

- 1. Xitao Fan, Akos Felsovalyi, Stephen A. Sivo, and Sean C. Keenan (2007). SAS for Monte Carlo Studies: A Guide for Quantitative Researchers, SAS Institute Inc., Cary M, NC, USA.
- 2. Rebecca J. Elliott (2007). Learning SAS in the Computer Lab, SAS Institute Inc., Cary M, NC, USA.
- 3. Applied Statistics and the SAS Programming Language
- 4. Martinez, W. and Martinez, A. (2002). Computational Statistics Handbook with MATLAB, Chapman & Hall.
- 5. Verzani, J. "Using R for Introductory Statistics", Chapman & Hall/CRC; 1<sup>st</sup> ed.