Instructor: Dr. Ori Rosen  
Department of Mathematical Sciences  
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Office Hours: TBA.

Classes: TR 1:30 pm–2:50 pm, Nursing 216.

Prerequisite: Courses equivalent to STAT 3330 and STAT 4380


Description: The course covers random number generation, Monte Carlo integration, Monte Carlo optimization and simulation-based computational methods, i.e., Markov chain Monte Carlo (MCMC) methods. These techniques are applied to various areas, such as finite and infinite mixtures, nonparametric regression, logistic regression, variable selection.

Grades: Course grades are based on homework assignments and project/presentation

Attendance: required

Academic Integrity Policy: Violations of academic integrity, including unauthorized submission of work performed by others, will be pursued vigorously to result in the most severe sanctions. Please refer to UTEP’s policy cited in sa.utep.edu/osccr/academic-integrity/

Civility Statement: No text messaging in class. Please silence cell phones before coming to class.

Disability Statement: If you have a disability and need classroom accommodations, please contact The Center for Accommodations and Support Services (CASS) at 747-5148, or by email to cass@utep.edu, or visit their office located in UTEP Union East, Room 106. For additional information, please visit the CASS website at www.sa.utep.edu/cass.
Military Statement: If you are a military student with the potential of being called to military service and/or training during the course of the semester, you are encouraged to contact your instructor as soon as possible.