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

Classes: TR 1:30 pm–2:50 pm, Nursing 215.

Prerequisite: Courses equivalent to STAT 3330 and STAT 4380

Text:

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 [www.utep.edu/student-affairs/osccr/](http://www.utep.edu/student-affairs/osccr/)

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.