Statistical Computing
Course Syllabus

Instructor: Dr. Ori Rosen
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Office Hours: TBA

Classes: recorded lectures on Blackboard

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, a project and a presentation

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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.