Computational statistics

Lecturer
Maarten JANSEN (Coordinator)

Course mnemonic
STAT-F408

ECTS credits
5 credits

Language(s) of instruction
English

Course period
Second term

Campus
Plaine

Course content

1. multiple regression, model selection, elements of sparsity2. bootstrap3. monte carlo, MCMC4. elements of Bayesian statistical methods

Objectives (and/or specific learning outcomes)

The course concentrates on statistical methods with an important computational component

Teaching method and learning activities

Face to face plus practical exercises on computers

References, bibliography and recommended reading

See material on Université Virtuelle

Other information

Place(s) of teaching

Plaine

Evaluation method(s)

Personal work

Evaluation method(s) (additional information)

one take home exam

Determination of the mark (including the weighting of partial marks)

The project is evaluated w.r.t. originality, correctness, being concise

Main language(s) of evaluation

English

Programmes

Programmes proposing this course at the faculty of Sciences

MA-BINF | Master in Bio-informatics and Modelling | finalité Research/unit 2, MA-STAT | Master in Statistics : General | finalité Research General/unit 1 and MS-BGDA | Specialized Master in data science, Big data | unit U

Programmes proposing this course at the Solvay Brussels School of Economics and Management

MA-ECOE | Master in Economics : Econometrics | finalité Research in Economics/unit 2 and finalité Research in Economics and statistics/ unit 2 and MS-BGDA | Specialized Master in data science, Big data | unit U

Programmes proposing this course at the Brussels School of Engineering

MS-BGDA | Specialized Master in data science, Big data | unit U