

Topics in nonparametric smoothing

Lecturer

Maarten JANSEN (Coordinator)

Course mnemonic

STAT-F418

ECTS credits

5 credits

Language(s) of instruction

English

Course period

First term

Campus

Plaine

Course content

Study of at least one of the following topics: (1) spline smoothing (2) kernel or multiscale local polynomial estimation (3) wavelet or multiscale smoothing.

Objectives (and/or specific learning outcomes)

The course is about nonparametric regression or density estimation (nonparametric should not be understood as distribution free here, but rather refers to a nonspecified or observation dependent model for the covariate-response relationship)

Teaching method and learning activities

Literature study with focus on one or several aspects (theoretic, computational, application) and one or several smoothing techniques

Reproduction of research results (proofs and/or simulation studies)

Contribution to the teaching profile

Nonparametric statistics

Other information

Place(s) of teaching

Plaine

Contact(s)

Maarten Jansen, see <https://maarten.jansen.web.ulb.be/index.html> for contact information

Evaluation method(s)

Other

Evaluation method(s) (additional information)

Written report and regular meetings/intermediate discussions of progress

Main language(s) of evaluation

English

Programmes

Programmes proposing this course at the faculty of Sciences

MA-STAT | **Master in Statistics : General** | finalité Research General/unit 1

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

MA-ECO | **Master in Economics : Econometrics** | finalité Research in Economics and statistics/unit 2