Syllabus for STA410/STA2102
“Statistical Computation”

Instructor  Prof. Radu Craiu

TAs  Luhui Gan, Peiliang Guo and Peng Liu.

When and Where  Tuesday 1pm-2pm in LM 162 and Thursdays 1-3pm in NL 6 (David Naylor Building, formerly the Tanz Building at 6 Queen’s Park Cres West).

Textbook  Computational Statistics by Geof Givens and Jennifer Hoeting.

Topics  
3. EM algorithm and Its variants.
5. Kernel Density Estimation and other techniques.

Software  We will use R to illustrate the concepts and implement the algorithms. All the data files are available online at:
http://www.stat.colostate.edu/computationalstatistics/

Marking  The mark is based on 2 homework assignments (30%), one in-class midterm examination (30%) and one final examination (40%). The midterm will take place on October 27, 2016.

Policy  The homework cannot be turned in late. You will receive marks only for the work turned in at deadline. Those who miss the midterm will have to take a make-up oral examination. The prerequisite requirements will be strictly enforced.