STAT700
Research Frontiers in Statistics
S1 Day 2017
Dept of Statistics

Contents

General Information ........................................ 2
Learning Outcomes ........................................ 3
Assessment Tasks .......................................... 3
Delivery and Resources .................................. 6
Unit Schedule ............................................... 7
Policies and Procedures .................................. 7
Changes since First Published .......................... 8

Disclaimer
Macquarie University has taken all reasonable measures to ensure the information in this publication is accurate and up-to-date. However, the information may change or become out-dated as a result of change in University policies, procedures or rules. The University reserves the right to make changes to any information in this publication without notice. Users of this publication are advised to check the website version of this publication [or the relevant faculty or department] before acting on any information in this publication.
## General Information

Unit convenor and teaching staff  
Kenneth Beath  
ken.beath@mq.edu.au  
Contact via ken.beath@mq.edu.au  
12 Wally's Walk (E7A) Office 6.34  
TBD  

Unit convenor  
Thomas Fung  
thomas.fung@mq.edu.au  
Contact via thomas.fung@mq.edu.au  
12 Wally's Walk (E7A) Office 6.26  
TBD  

Gillian Heller  
gillian.heller@mq.edu.au  
Contact via gillian.heller@mq.edu.au  
12 Wally's Walk (E7A) Office 6.19  
TBD  

Jun Ma  
jun.ma@mq.edu.au  
Contact via jun.ma@mq.edu.au  
12 Wally's Walk (E7A) Office 5.26  
TBD  

Georgy Sofronov  
georgy.sofronov@mq.edu.au  
Contact via georgy.sofronov@mq.edu.au  
12 Wally's Walk (E7A) Office 5.34  
TBD  

Barry Quinn  
barry.quinn@mq.edu.au  
Contact via barry.quinn@mq.edu.au  
12 Wally's Walk (E7A) Office 6.25  
TBD  

Credit points  
4
Important Academic Dates
Information about important academic dates including deadlines for withdrawing from units are available at http://students.mq.edu.au/student_admin/enrolmentguide/academicdates/

Learning Outcomes
1. Be able to obtain a broad view of some research activities in various fields of statistics
2. Be able to read and discuss research papers in statistics
3. Be able to utilise google or other search engines to look for research papers
4. Be able to recognise the general structure of research papers
5. Be able to write research papers

Assessment Tasks

<table>
<thead>
<tr>
<th>Name</th>
<th>Weighting</th>
<th>Due</th>
</tr>
</thead>
<tbody>
<tr>
<td>Topic 1</td>
<td>15%</td>
<td>8 March</td>
</tr>
<tr>
<td>Topic 2</td>
<td>15%</td>
<td>22 March</td>
</tr>
<tr>
<td>Topic 3</td>
<td>15%</td>
<td>5 April</td>
</tr>
<tr>
<td>Topic 4</td>
<td>15%</td>
<td>3 May</td>
</tr>
<tr>
<td>Topic 5</td>
<td>15%</td>
<td>17 May</td>
</tr>
<tr>
<td>Topic 6</td>
<td>15%</td>
<td>31 May</td>
</tr>
<tr>
<td>Statistics department seminar</td>
<td>10%</td>
<td>TBA</td>
</tr>
</tbody>
</table>
Topic 1
Due: 8 March
Weighting: 15%
"Statistical modelling and model selection"

Each topic will be assessed by the lecturer of that topic. Each topic weights 15% towards the final assessment. Topic assessment is based on presentation (13%) and contribution to the discussion (2%). Three core criteria will be used to assess students’ work:

(1) Knowledge Development: Understanding of key ideas and concepts. (2) Application: Ability to apply statistical concepts to actual problems. (3) Presentation: The extent to which work has been written and/or presented in a manner consistent with accepted academic standards.

Performance in relation to each of these criteria will be assessed against established standards.

This Assessment Task relates to the following Learning Outcomes:

- Be able to obtain a broad view of some research activities in various fields of statistics
- Be able to read and discuss research papers in statistics
- Be able to utilise google or other search engines to look for research papers
- Be able to recognise the general structure of research papers

Topic 2
Due: 22 March
Weighting: 15%
"Computational statistics, including EM, mixture distribution, LASSO".

For assessment see topic 1

This Assessment Task relates to the following Learning Outcomes:

- Be able to obtain a broad view of some research activities in various fields of statistics
- Be able to read and discuss research papers in statistics
- Be able to utilise google or other search engines to look for research papers
- Be able to recognise the general structure of research papers

Topic 3
Due: 5 April
Weighting: 15%
"Frequency estimation"

For assessment see topic 1
This Assessment Task relates to the following Learning Outcomes:

- Be able to obtain a broad view of some research activities in various fields of statistics
- Be able to read and discuss research papers in statistics
- Be able to utilise google or other search engines to look for research papers
- Be able to recognise the general structure of research papers

Topic 4
Due: 3 May
Weighting: 15%

"Change point detection".
For assessment see topic 1

This Assessment Task relates to the following Learning Outcomes:

- Be able to obtain a broad view of some research activities in various fields of statistics
- Be able to read and discuss research papers in statistics
- Be able to utilise google or other search engines to look for research papers
- Be able to recognise the general structure of research papers

Topic 5
Due: 17 May
Weighting: 15%

"Statistical models in finance, including ARCH & GARCH models"
For assessment see topic 1

This Assessment Task relates to the following Learning Outcomes:

- Be able to obtain a broad view of some research activities in various fields of statistics
- Be able to read and discuss research papers in statistics
- Be able to utilise google or other search engines to look for research papers
- Be able to recognise the general structure of research papers

Topic 6
Due: 31 May
Weighting: 15%

"Bio- and medical statistics, including Cox model, censorings, recurrent events, multi-states".
For assessment see topic 1
This Assessment Task relates to the following Learning Outcomes:

- Be able to obtain a broad view of some research activities in various fields of statistics
- Be able to read and discuss research papers in statistics
- Be able to utilise google or other search engines to look for research papers
- Be able to recognise the general structure of research papers

Statistics department seminar

Due: TBA
Weighting: 10%

Students are required to attend the research seminars of Statistics Department. Their attendance and performance (asking questions and participation in discussions) will be used for this assessment.

This Assessment Task relates to the following Learning Outcomes:

- Be able to obtain a broad view of some research activities in various fields of statistics
- Be able to read and discuss research papers in statistics
- Be able to utilise google or other search engines to look for research papers
- Be able to write research papers

Delivery and Resources

Lectures

Lectures begin in Week 1. Students should attend one 3-hour session per week. Papers and reading materials for each topic will be made available via iLearn. Students should read these materials prior to the lectures.

Each topic will last for two weeks. In the first week, the lecturer will give a brief introduction to the materials covered in that topic and introduce students to the papers that will be discussed. Each student will be given three papers to read. However, each student will be required to present one paper in the class in the second week. Students are encouraged to participate in presentations, i.e. ask questions and involve in discussions.

Department research seminars

Students are also required to attend the research seminars of Statistics Department.

Changes from previous offerings

None

Technologies used and required

None
Unit Schedule

<table>
<thead>
<tr>
<th>Week</th>
<th>Topic</th>
<th>Lecturer</th>
</tr>
</thead>
<tbody>
<tr>
<td>1-2</td>
<td>Statistical modelling and model selection</td>
<td>Gillian Heller</td>
</tr>
<tr>
<td>3-4</td>
<td>Computational statistics, including EM, mixture distribution, LASSO</td>
<td>Jun Ma</td>
</tr>
<tr>
<td>5-6</td>
<td>Frequency estimation</td>
<td>Barry Quinn</td>
</tr>
<tr>
<td>7-8</td>
<td>Change-point detection</td>
<td>Georgy Sofronov</td>
</tr>
<tr>
<td>9-10</td>
<td>Statistical models in finance, including ARCH &amp; GARCH models etc</td>
<td>Thomas Fung</td>
</tr>
<tr>
<td>11-12</td>
<td>Bio- and medical statistics, including Cox model, censorings, recurrent events, multi-states</td>
<td>Ken Beath</td>
</tr>
</tbody>
</table>

Policies and Procedures

Macquarie University policies and procedures are accessible from Policy Central. Students should be aware of the following policies in particular with regard to Learning and Teaching:


In addition, a number of other policies can be found in the Learning and Teaching Category of Policy Central.

Student Code of Conduct

Macquarie University students have a responsibility to be familiar with the Student Code of Conduct: [https://students.mq.edu.au/support/student_conduct/](https://students.mq.edu.au/support/student_conduct/)
Student Support
Macquarie University provides a range of support services for students. For details, visit http://students.mq.edu.au/support/

Learning Skills
Learning Skills (mq.edu.au/learningskills) provides academic writing resources and study strategies to improve your marks and take control of your study.

- Workshops
- StudyWise
- Academic Integrity Module for Students
- Ask a Learning Adviser

Student Enquiry Service
For all student enquiries, visit Student Connect at ask.mq.edu.au

Equity Support
Students with a disability are encouraged to contact the Disability Service who can provide appropriate help with any issues that arise during their studies.

IT Help
For help with University computer systems and technology, visit http://www.mq.edu.au/about_us/offices_and_units/information_technology/help/.

When using the University's IT, you must adhere to the Acceptable Use of IT Resources Policy. The policy applies to all who connect to the MQ network including students.

Changes since First Published

<table>
<thead>
<tr>
<th>Date</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>14/02/2017</td>
<td>The learning outcomes are updated.</td>
</tr>
</tbody>
</table>