STAT778
Modern Computational Statistical Methods
S1 Evening 2014

Statistics

Contents

General Information 2
Learning Outcomes 2
Assessment Tasks 3
Delivery and Resources 5
Unit Schedule 6
Policies and Procedures 7

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 | Unit Convenor  
Jun Ma  
jun.ma@mq.edu.au  
Contact via jun.ma@mq.edu.au  
E4A511  
TBA |
<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Credit points</td>
<td>4</td>
</tr>
<tr>
<td>Prerequisites</td>
<td>Admission to MRes</td>
</tr>
<tr>
<td>Corequisites</td>
<td>STAT710</td>
</tr>
<tr>
<td>Co-badged status</td>
<td>No co-badged units</td>
</tr>
<tr>
<td>Unit description</td>
<td>This unit offers students the opportunity to study some modern computational methods in statistics. The first half of the unit covers maximum likelihood computations, Bayesian computations using Monte Carlo methods, missing data and the EM algorithm. The second half considers non-parametric curve estimation. The computing software MATLAB, R and WinBUGS are used.</td>
</tr>
</tbody>
</table>

## Important Academic Dates

Information about important academic dates including deadlines for withdrawing from units are available at [https://students.mq.edu.au/important-dates](https://students.mq.edu.au/important-dates)

## Learning Outcomes

1. Perform maximum likelihood and Bayesian computations
2. Make inferences using these estimates
3. Know how to deal with missing data and use the EM algorithm
4. Compute nonparametric estimators of probability density function and nonparametric curve estimation
5. Compute nonparametric estimators of regression function and smoothed quantile
6. Understand Monte-Carlo inferential statistics and understand bootstrap bias, variance and CI computations

7. Program in Matlab (or R)

### Assessment Tasks

<table>
<thead>
<tr>
<th>Name</th>
<th>Weighting</th>
<th>Due</th>
</tr>
</thead>
<tbody>
<tr>
<td>Assignment 1</td>
<td>20%</td>
<td>6pm, April 10th</td>
</tr>
<tr>
<td>Assignment 2</td>
<td>20%</td>
<td>6pm, June 5th</td>
</tr>
<tr>
<td>Take home exam 1</td>
<td>30%</td>
<td>10am, April 14th</td>
</tr>
<tr>
<td>Take home exam 2</td>
<td>30%</td>
<td>TBA</td>
</tr>
</tbody>
</table>

**Assignment 1**

*Due: 6pm, April 10th*

*Weighting: 20%*

This assignment covers weeks 1 - 6 materials. Assignments comprise a major part of the learning process. Assignments are compulsory. Failure to submit any assignment will be taken as an evidence of non-participation in the course and may lead to exclusion from the course. Late submission without approval will be penalized at the rate of 20% deduction per day. Assignments must be each student’s own work. Discussions are allowed but the final work must be your personal effort. *We prefer that assignments are word-processed.*

This Assessment Task relates to the following Learning Outcomes:

- Perform maximum likelihood and Bayesian computations
- Make inferences using these estimates
- Know how to deal with missing data and use the EM algorithm
- Program in Matlab (or R)

**Assignment 2**

*Due: 6pm, June 5th*

*Weighting: 20%*

This assignment covers weeks 7 - 12 materials. For policy on later submission and other issues please see Assignment 1 description.

This Assessment Task relates to the following Learning Outcomes:
• Compute nonparametric estimators of probability density function and nonparametric curve estimation
• Compute nonparametric estimators of regression function and smoothed quantile regression
• Understand Monte-Carlo inferential statistics and understand bootstrap bias, variance and CI computations
• Program in Matlab (or R)

Take home exam 1
Due: 10am, April 14th
Weighting: 30%

This first take home exam covers the teaching materials from week 1 to week 6 and it will be available from iLearn at 10am on Friday 11 April 2014. Your answers to this test must be submitted electronically to A/Prof Jun Ma by 10am Monday 14 April 2014. Your answers should be word processed. Matlab/R and WinBUGS codes written to answer the exam questions should also be included as an attachment. This take home exam must be submitted on time. Any later submissions without approval will NOT be accepted and no special consideration will be given.

This Assessment Task relates to the following Learning Outcomes:
• Perform maximum likelihood and Bayesian computations
• Make inferences using these estimates
• Know how to deal with missing data and use the EM algorithm
• Program in Matlab (or R)

Take home exam 2
Due: TBA
Weighting: 30%

This take home exam will cover the lecture materials from week 7 to week 13. Its date will be within the university Examination Period. The date of availability and submission will be advised before the end of week 13 of lectures. The solutions should be word processed and submitted electronically to Dr Maurizio Manuguerra. This test will have the same duration and policy on late submission as Take Home Exam 1.

This Assessment Task relates to the following Learning Outcomes:
• Compute nonparametric estimators of probability density function and nonparametric curve estimation
• Compute nonparametric estimators of regression function and smoothed quantile regression
Understand Monte-Carlo inferential statistics and understand bootstrap bias, variance and CI computations

Program in Matlab (or R)

Delivery and Resources

Lectures

You are required to attend a 3-hour lecture (and practice) each week; the time and room are:

Thursday 6.00 – 9.00pm E4B 206 Faculty PC Lab

REQUIRED AND RECOMMENDED TEXTS AND/OR MATERIALS

Prescribed texts

Students should obtain the lecture overheads from iLearn prior to the lecture. The lecture overheads are available module by module.

The following are recommended reading books for this unit

- Quantile Regression, Roger Koenker, Cambridge University Press 2005,

UNIT WEB PAGE

Unit webpage is located on Moodle at https://ilearn.mq.edu.au. You can only access the material on Moodle if you are enrolled in the unit. All lecturing materials are available at this webpage.

TEACHING AND LEARNING STRATEGY

The unit is taught in both traditional mode and external mode. In traditional mode, students are on campus in standard semesters with weekly lectures. In external mode, students access all teaching material from iLearn and do not attend lectures on campus.

Students are expected to

- attend all the lectures if enrolled internally;
- have read through the material to be covered using the lecture notes provided on iLearn;
- submit assignments due in weeks 6 and 12 to the appropriate lecturer;
- contact the unit convenor in advance if for any reason, you cannot hand in your assessment tasks on time;
- collect their marked assessment from the lecturer during the lecture if enrolled internally. External students will have their marked assessment sent to them.

Refer to end of this handout for a week-by-week list of topics to be covered in this unit.
SOFTWARE USED IN TEACHING

We are using MATLAB (or R) and WinBUGS in teaching this unit. R and WinBUGS are free software and are widely used nowadays by statisticians. More information about R can be found at http://www.r-project.org/, and WinBUGS at “http://www.mrc-bsu.cam.ac.uk/bugs/”.

CHANGES FROM PREVIOUS OFFERINGS

None

Technologies used and required

None

Unit Schedule

<table>
<thead>
<tr>
<th>Week</th>
<th>Topic</th>
<th>Software</th>
<th>Assignment</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Likelihood and maximum likelihood estimates (MLE)</td>
<td>Matlab</td>
<td>Out</td>
</tr>
<tr>
<td>2</td>
<td>Iterative methods for computing MLE</td>
<td>Matlab</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>Iterative methods for computing MLE (cont.)</td>
<td>Matlab</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Prior and posterior distributions</td>
<td></td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>Prior and posterior distributions (cont.)</td>
<td>Matlab, WinBUGS</td>
<td>Ass 1 Out</td>
</tr>
<tr>
<td></td>
<td>Bayesian estimates</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Bayesian computation: posterior mean</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Bayesian computation: posterior mode WinBUGS</td>
<td></td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>Asymptotic distribution: MLE</td>
<td>Matlab</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Asymptotic distribution: posterior mode</td>
<td></td>
<td></td>
</tr>
<tr>
<td>6</td>
<td>Missing data mechanism</td>
<td>Matlab</td>
<td>Ass1 Due</td>
</tr>
<tr>
<td></td>
<td>Complete data and incomplete data</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Inference based on incomplete data</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>The EM algorithm</td>
<td></td>
<td></td>
</tr>
<tr>
<td>7</td>
<td>Examples of the EM algorithm</td>
<td>Matlab</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Histogram &amp; density estimation</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>A TWO-WEEK BREAK</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>8</td>
<td>Kernel density estimation</td>
<td></td>
<td></td>
</tr>
<tr>
<td>9</td>
<td>Kernel regression</td>
<td></td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>Quantile regression</td>
<td></td>
<td>Ass2 Out</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/](http://students.mq.edu.au/support/)

Learning Skills

Learning Skills ([mq.edu.au/learningskills](http://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://informatics.mq.edu.au/help.

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