



STAT8150

Bayesian Data Analysis

Session 1, In person-scheduled-weekday, North Ryde 2025

School of Mathematical and Physical Sciences

Contents

<u>General Information</u>	2
<u>Learning Outcomes</u>	3
<u>General Assessment Information</u>	3
<u>Assessment Tasks</u>	4
<u>Delivery and Resources</u>	6
<u>Unit Schedule</u>	7
<u>Policies and Procedures</u>	8
<u>Changes from Previous Offering</u>	9

Disclaimer

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General Information

Unit convenor and teaching staff

Convenor

Houying Zhu

houying.zhu@mq.edu.au

Convenor

Benjamin Pope

benjamin.pope@mq.edu.au

Benjamin Pope

benjamin.pope@mq.edu.au

Credit points

10

Prerequisites

STAT6110 or STAT6191 or STAT8310 or (Admission to GradCertResFSE or GradDipResFSE)

Corequisites

Co-badged status

Unit description

This unit offers a comprehensive introduction to the fundamental concepts and methodologies of Bayesian analysis, highlighting the critical distinctions between Bayesian and frequentist statistical methods. Students will gain an understanding of single-parameter and multi-parameter models and explore various Bayesian computation techniques, including Bayesian regression models such as linear, GLM, and hierarchical models. Emphasis will be placed on the computational aspects of Bayesian data analysis, leveraging modern computational tools and techniques, including Markov Chain Monte Carlo methods like Gibbs sampling and Metropolis sampling. In addition, hands-on experience with statistical software will be provided to enable students to perform analyses effectively.

Learning in this unit enhances student understanding of global challenges identified by the United Nations Sustainable Development Goals ([UNSDGs](#)) Industry, Innovation and Infrastructure

Important Academic Dates

Information about important academic dates including deadlines for withdrawing from units are available at <https://www.mq.edu.au/study/calendar-of-dates>

Learning Outcomes

On successful completion of this unit, you will be able to:

ULO1: Articulate the fundamental principles of Bayesian statistics and communicate them effectively to a non-expert audience

ULO2: Formulate and conduct Bayesian inference procedures, including point and interval estimation and hypothesis testing, for commonly used sampling distributions

ULO3: Develop, describe analytically, and implement single-parameter and multi-parameter probability models within the Bayesian framework

ULO4: Utilise Bayesian methods and state-of-the-art software tools to solve real-world problems and generate actionable recommendations to support decision-making.

General Assessment Information

Requirements to Pass this Unit

To pass this unit you need to:

Achieve a total mark equal to or greater than 50% across all assessments.

Hurdle Assessments

- There is no Hurdle Assessment in this unit.

Attendance and participation

We strongly encourage all students to actively participate in all learning activities. Regular engagement is crucial for your success in this unit, as these activities provide opportunities to deepen your understanding of the material, collaborate with peers, and receive valuable feedback from instructors, to assist in completing the unit assessments. Your active participation not only enhances your own learning experience but also contributes to a vibrant and dynamic learning environment for everyone.

Late Assessment Submission Penalty

Unless a Special Consideration request has been submitted and approved, a 5% penalty (of the total possible mark of the task) will be applied for each day a written report or presentation assessment is not submitted, up until the 7th day (including weekends). After the 7th day, a grade of '0' will be awarded even if the assessment is submitted. The submission time for all uploaded assessments is 11:55 pm. A 1-hour grace period will be provided to students who experience a technical concern.

For any late submission of time-sensitive tasks, such as scheduled tests/exams, please apply for Special Consideration.

Assessments where Late Submissions will be accepted

- Report 1 – YES, Standard Late Penalty applies

- Report 2 – YES, Standard Late Penalty applies
- Media Presentation – YES, Standard Late Penalty applies
- Final Exam – NO, unless Special Consideration is granted

Special Consideration

The Special Consideration Policy aims to support students who have been impacted by short-term circumstances or events that are serious, unavoidable and significantly disruptive, and which may affect their performance in assessment. If you experience circumstances or events that affect your ability to complete the assessments in this unit on time, please inform the convenor and submit a Special Consideration request through <https://connect.mq.edu.au>.

Assessment Tasks

Name	Weighting	Hurdle	Due
Report 1	15%	No	28/03/2025
Report 2	15%	No	02/05/2025
Media presentation	20%	No	30/05/2025
Final Exam	50%	No	Exam Period

Report 1

Assessment Type ¹: Quantitative analysis task

Indicative Time on Task ²: 20 hours

Due: **28/03/2025**

Weighting: **15%**

Written assignment

On successful completion you will be able to:

- Articulate the fundamental principles of Bayesian statistics and communicate them effectively to a non-expert audience
- Formulate and conduct Bayesian inference procedures, including point and interval estimation and hypothesis testing, for commonly used sampling distributions
- Develop, describe analytically, and implement single-parameter and multi-parameter probability models within the Bayesian framework

Report 2

Assessment Type ¹: Quantitative analysis task

Indicative Time on Task ²: 20 hours

Due: **02/05/2025**

Weighting: **15%**

Written assignment

On successful completion you will be able to:

- Articulate the fundamental principles of Bayesian statistics and communicate them effectively to a non-expert audience
- Formulate and conduct Bayesian inference procedures, including point and interval estimation and hypothesis testing, for commonly used sampling distributions
- Develop, describe analytically, and implement single-parameter and multi-parameter probability models within the Bayesian framework

Media presentation

Assessment Type ¹: Media presentation

Indicative Time on Task ²: 13 hours

Due: **30/05/2025**

Weighting: **20%**

Pre-recorded Media presentation

On successful completion you will be able to:

- Articulate the fundamental principles of Bayesian statistics and communicate them effectively to a non-expert audience
- Develop, describe analytically, and implement single-parameter and multi-parameter probability models within the Bayesian framework
- Utilise Bayesian methods and state-of-the-art software tools to solve real-world problems and generate actionable recommendations to support decision-making.

Final Exam

Assessment Type ¹: Examination

Indicative Time on Task ²: 2 hours

Due: **Exam Period**

Weighting: **50%**

Formal invigilated examination testing the learning outcomes of the unit.

On successful completion you will be able to:

- Articulate the fundamental principles of Bayesian statistics and communicate them effectively to a non-expert audience
- Formulate and conduct Bayesian inference procedures, including point and interval estimation and hypothesis testing, for commonly used sampling distributions
- Develop, describe analytically, and implement single-parameter and multi-parameter probability models within the Bayesian framework
- Utilise Bayesian methods and state-of-the-art software tools to solve real-world problems and generate actionable recommendations to support decision-making.

¹ If you need help with your assignment, please contact:

- the academic teaching staff in your unit for guidance in understanding or completing this type of assessment
- the [Writing Centre](#) for academic skills support.

² Indicative time-on-task is an estimate of the time required for completion of the assessment task and is subject to individual variation

Delivery and Resources

Classes

Lectures (beginning in Week 1): A two-hour lecture each week.

SGTA classes (beginning in Week 2): Students must register for the SGTA class.

Enrolment can be managed using eStudent at: <https://students.mq.edu.au/support/technology/systems/estudent>.

Computing and Software

R and Rstudio: These are freely available to download from the web and will be used for data analysis in this unit.

Suggested Textbook

- Peter Hoff. *A First Course in Bayesian Statistical Methods*. Springer Texts in Statistics, Springer, 2009.
- Reich, Brian J. and Ghosh Sujit K. *Bayesian Statistical Methods*. Chapman and Hall/CRC, 2019.
- Lambert B. *A Student's Guide to Bayesian Statistics*. SAGE Publications Ltd, 2018.
- Kruschke JK. *Doing Bayesian Data Analysis: A Tutorial with R, JAGS and Stan*. Academic Press/Elsevier, 2015.
- McElreath R. *Statistical Rethinking: A Bayesian Course with Examples in R and Stan*. CRC Press/Taylor and Francis/Chapman and Hall, 2016.
- Gelman A, Carlin JB, Stern HS, Dunson DB, Vehtari A, Rubin DB. *Bayesian Data Analysis (3rd Edition)*. CRC Press/Taylor and Francis/Chapman and Hall, 2014.

Method of Communication

We will communicate with you via your university email or through announcements on iLearn. Queries to convenors can be placed on the iLearn discussion forum.

Unit Schedule

Week 1: Introduction to Bayesian Analysis.

Week 2: Prior Specification. How to set a prior distribution in Bayesian statistics? Conjugate priors, improper priors and Jeffrey's priors.

Week 3: One Parameter Model. Binomial model and Poisson model, obtain posterior distribution and make the inference.

Week 4: Introduction to Monte Carlo Method.

Week 5: Multi-parameter Models. Normal model and make inferences for mean, variance, and posterior predictive checks.

Week 6: Hierarchical Modelling.

Week 7: Markov Chain Monte Carlo (Part One). Gibbs sampling and convergence diagnostics

Week 8: Markov Chain Monte Carlo (Part Two). Metropolis sampling and tuning parameters in Metropolis samplers.

Week 9: Bayesian Linear Regression.

Week 10: Bayesian Generalized Linear Models.

Week 11: Model Comparison. Hypothesis testing and Bayes factors cross-validation and information criteria.

Week 12: Frequentist Properties of Bayesian Methods.

Policies and Procedures

Macquarie University policies and procedures are accessible from [Policy Central \(https://policies.mq.edu.au\)](https://policies.mq.edu.au). Students should be aware of the following policies in particular with regard to Learning and Teaching:

- [Academic Appeals Policy](#)
- [Academic Integrity Policy](#)
- [Academic Progression Policy](#)
- [Assessment Policy](#)
- [Fitness to Practice Procedure](#)
- [Assessment Procedure](#)
- [Complaints Resolution Procedure for Students and Members of the Public](#)
- [Special Consideration Policy](#)

Students seeking more policy resources can visit [Student Policies \(https://students.mq.edu.au/support/study/policies\)](https://students.mq.edu.au/support/study/policies). It is your one-stop-shop for the key policies you need to know about throughout your undergraduate student journey.

To find other policies relating to Teaching and Learning, visit [Policy Central \(https://policies.mq.edu.au\)](https://policies.mq.edu.au) and use the [search tool](#).

Student Code of Conduct

Macquarie University students have a responsibility to be familiar with the Student Code of Conduct: <https://students.mq.edu.au/admin/other-resources/student-conduct>

Results

Results published on platform other than [eStudent](#), (eg. iLearn, Coursera etc.) or released directly by your Unit Convenor, are not confirmed as they are subject to final approval by the University. Once approved, final results will be sent to your student email address and will be made available in [eStudent](#). For more information visit connect.mq.edu.au or if you are a Global MBA student contact globalmba.support@mq.edu.au

Academic Integrity

At Macquarie, we believe [academic integrity](#) – honesty, respect, trust, responsibility, fairness and courage – is at the core of learning, teaching and research. We recognise that meeting the expectations required to complete your assessments can be challenging. So, we offer you a range of resources and services to help you reach your potential, including free [online writing and maths support](#), [academic skills development](#) and [wellbeing consultations](#).

Student Support

Macquarie University provides a range of support services for students. For details, visit <http://students.mq.edu.au/support/>

Academic Success

[Academic Success](#) provides resources to develop your English language proficiency, academic writing, and communication skills.

- [Workshops](#)
- [Chat with a WriteWISE peer writing leader](#)
- [Access StudyWISE](#)
- [Upload an assignment to Studiosity](#)
- [Complete the Academic Integrity Module](#)

The Library provides online and face to face support to help you find and use relevant information resources.

- [Subject and Research Guides](#)
- [Ask a Librarian](#)

Student Services and Support

Macquarie University offers a range of [Student Support Services](#) including:

- [IT Support](#)
- [Accessibility and disability support](#) with study
- Mental health [support](#)
- [Safety support](#) to respond to bullying, harassment, sexual harassment and sexual assault
- [Social support including information about finances, tenancy and legal issues](#)
- [Student Advocacy](#) provides independent advice on MQ policies, procedures, and processes

Student Enquiries

Got a question? Ask us via the [Service Connect Portal](#), or contact [Service Connect](#).

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 from Previous Offering

We value student feedback to be able to continually improve the way we offer our units. As such we encourage students to provide constructive feedback via student surveys, to the teaching staff directly, or via the FSE Student Experience & Feedback link in the iLearn page.

Student feedback from the previous offering of this unit was very positive overall, with students pleased with the clarity around assessment requirements and the level of support from teaching staff. As such, no change to the delivery of the unit is planned, however we will continue to strive to improve the level of support and the level of student engagement.

Unit information based on version 2025.06 of the [Handbook](#)