

# STA 4102 Computational Methods in Statistics I

Fall 2019

## Course Information

Class Meeting Place: 110 OSB  
Class Meeting Time: T Th 2:00pm - 3:15pm (Lecture)

## Instructor: Dr. Wei Wu

E-mail: wwu@stat.fsu.edu  
Office: OSB 106B  
Office Hours: T Th 10:30-11am, 1:30-2pm  
Mailbox location: 214 OSB (accessible during 8:00am - 5:00pm on working days)

## Teaching Assistant: Yue Mu

E-mail: ym18e@my.fsu.edu  
Office: 204 OSB  
Office Hours: W 2 -3pm

**Textbook:** *Computational Statistics*, by G. H. Givens and J. A. Hoeting (Optional)

**Course Objectives:** To gain an understanding of the techniques and ideas used in implementing mathematical/statistical formulations on computers, with a focus on common statistical approaches. Students will also obtain practice in using MATLAB.

**Prerequisite:** basic probability and statistics, linear algebra, and advanced calculus.

## Topics

- Linear Methods for Regression Analysis
- Principal Component Analysis
- Nonlinear Methods for Maximum Likelihood Estimation
- Elementary Pattern Recognition
- Simulation of Random Variables
- Monte-Carlo Methods for Integration
- Dynamic Programming

**Grading:** Homework (50%), Midterm Project (25%), Final Project (20%), Attendance (5%). The midterm project is graded for both the report (20%) and the presentation (5%). The final project is graded only for the report.

## Course Policy

- **Classroom policies:**
  - You are **required** to attend all classes
  - Come to the class on time
  - Be quiet

- **Homeworks:** The homework problems will typically be assigned every Thursday and be due the next Thursday. The homework must be neatly written, preferably typed. You can work with other students, but each student must independently finish his/her own solutions. **No late homework!**
- **Academic honor policy:** The Florida State University Academic Honor Policy outlines the University's expectations for the integrity of students' academic work, the procedures for resolving alleged violations of those expectations, and the rights and responsibilities of students and faculty members throughout the process. Students are responsible for reading the Academic Honor Policy and for living up to their pledge to ". . . be honest and truthful and . . . [to] strive for personal and institutional integrity at Florida State University." (Florida State University Academic Honor Policy, found at <http://dof.fsu.edu/honorpolicy.htm>.)
- **Students with disabilities:** Students with disabilities needing academic accommodation should:
  - (1) register with and provide documentation to the Student Disability Resource Center; and
  - (2) bring a letter to the instructor indicating the need for accommodation and what type.
 This should be done during the first week of class.

For more information about services available to FSU students with disabilities, contact the:

Student Disability Resource Center  
 97 Woodward Avenue, South  
 108 Student Services Building  
 Florida State University  
 Tallahassee, FL 32306-4167  
 (850) 644-9566(voice)  
 (850) 644-8504 (TDD)  
 sdrc@admin.fsu.edu  
<http://www.disabilitycenter.fsu.edu/>