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Methods of Statistics

Time and venue:

Lecture

Monday 13:00-15:00, RUD26, 0311

Friday 13:00-15:00, RUD25, 1'013

First lecture: on October, 21

Exercise (by Sebastian Holtz)

Monday 15:00-17:00, RUD25, 4'007

Content:

- Parametric inference
- Hypothesis testing and p-values
- Bayesian inference
- Linear model
- ANOVA
- Random effects model
- Multivariate normal distribution
- Classification
- introduction to R

Requirements: Analysis, Linear Algebra, Stochastic 1.

Literature

[1] Wasserman, L. (2003). All of Statistics: A Concise Course in Statistical Inference. Springer Science & Business Media.

[2] James, G., Witten, D., Hastie, T., Tibshirani, R. (2013). An Introduction to Statistical Learning (with Applications in R). Springer-Verlag: New York.

[3] Shao, J. (2003). Mathematical Statistics. Springer-Verlag: New York.