UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

COURSE SYLLABUS

Computational Statistics

2122-3-E4101B041

Learning objectives

The aim of the course is to illustrate the main computational statistical tools which are fundamental for modeling and data analyzing data.

Contents

Mixture-based clustering , classification and regression methods.

Detailed program

Mixture models. Model-based clustering. Model-based classification. Mixture of experts models. Data visualization.

Prerequisites

Knowledge of the notions given in the courses "Multivariate Statistics" and "Statistics III" is recommended.

Teaching methods

Class lectures and lab sessions.

Assessment methods

The exam consists of an intermediate homework, a final project work and an oral exam.

Textbooks and Reading Materials

- Fruhwirth-Schnatter (2006) Finite mixture and Markov switching models
- McLahan-Peel (2000) Finite_Mixture_Models
- Kabacoff (2018) Data Visualization with R

Further material will be circulated via the e-learning page of the course.

Semester

The course is scheduled in the first part (six weeks) of the second semester.

Teaching language

Italian