Computational Statistics and Data Analysis MVComp2

http://www.mpia.de/homes/calj/compstat_ss2015.html

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Composition

- 12 weeks
 - every week from now up to and including 7 July, except for 2 June
- Tuesdays 09:15-11:00: Lecture
 - presentation and discussion
 - emphasis is on concepts and applications (rather than recipes or proofs)
- Wednesdays 16:15-18:00: Exercises
 - computer-based exercises and discussion
 - additional exercises to do as homework (paper- and computer-based)
 - an integral part of the course: learning by doing

If you need credit points

- Course is 6 CPs \implies 180 hours work
 - ▶ 2*12 (lecture) + 2*12 (exercises)
 - \rightarrow 180 48 = 132 for homework and self study
 - $\bullet \Rightarrow$ circa 10hr per week plus 12hr for exam preparation
- Exam, probably written, probably in last week of semester (TBD)
 - requirement is just pass/fail, but may also be graded
- You need to achieve > 60% of points in the exercises/homework in order to attend the exam

Homework

- Procedure
 - Hand in on Tuesday at lecture
 - Get back with comments and grade on following Wednesday (8 days later)
- Must be submitted on paper (not email)
- No late submissions!
- Can be done in groups of up to three
 - groups should remain constant throughout course

Materials

- Lectures notes go online after each lecture
- Homework exercises go online after each exercise class
- Computing
 - you will need to write your own code
 - you may use any computing language you want for the exercises
 - we can support python (Fouesneau) and R (Bailer-Jones)
 - exercises in CIP-Pool but recommend you install software on own computer
- Some literature suggestions on the website