Biomedical Engineering Degree

INFERENCE

Felipe Alonso Atienza

Escuela Técnica Superior de Ingeniería de Telecomunicación Universidad Rey Juan Carlos

Course information

Felipe Alonso Atienza, course coordinator (felipe.alonso@urjc.es)

- Location: D121 (Gestión Building, Fuenlabrada)
- Senior Expert Data Scientist at BBVA
- Part time Associate Professor at URJC
- Dept. Signal Theory and Communications
- Google scholar profile
- GitHub repository: course materials
- LinkedIn profile
- Y@FelipeURJC
- Consultation: appointment upon request, from @alumnos.urjc.es

Schedule: Teams Meeting

- Location: Alcorcón campus
- Wednesdays: from 17 to 19 pm

Aim and motivating examples

Statistical inference is the process of generating conclusions about a population from noisy data that was drawn from it. Brian Caffo.

- Weather prediction: using historical data to predict tomorrow's weather, so it can stated that "the probability that it will rain tomorrow is 70 %".
- ② Causal questions: "Does smoking cause cancer?"
- Oredit risk analysis: determine the most significant variable to predict the risk of default.
- A/B testing: is a way to compare two versions of a single variable, typically by testing a subject's response to variant A against variant B, and determining which of the two variants is more effective

Assumed knowledge: prerequisites

Probability and Statistics, Calculus

Contents

- Probability and random variables
- Estimation
- 4 Hypothesis testing
 - One-sample inference
 - Two-sample inference
- Nonparametric methods
- Hypothesis testing for categorical data
- Regression and correlation
- Analysis of variance (ANOVA)

Tentative schedule 20/21

	Feb 2021						
		L	Μ	Χ	J	٧	
1	8-feb			Р			
2	15-feb			U1			
3	22-feb			U1			

	March 2021						
		L	М	Χ	J	٧	
4	1-mar			U2			
5	8-mar			U2			
6	15-mar			U3			
7	22-mar			U3			
	29-mar						

1
Vacations
Partial examination

presentation

Ux Unit x **P1** Partial 1 (14/04/2021)

P2 Partial 2 (03/06/2021)

	April 2021						
		L	Μ	Χ	٦	٧	
8	5-abr			U4			1
9	12-abr			P1			
10	19-abr			U5			
11	26-abr			U5			

May 2021						
	L	М	Χ	J	٧	
3-may			U6			
10-may			5			
17-may						
24-may						
31-may				P2		
	10-may 17-may 24-may	3-may 10-may 17-may	10-may 17-may 24-may 10-may 17-may 14-may 14	L M X 3-may U6 U7 17-may 24-may	L M X J 3-may U6	

Assessment

$2 \times 35 \%$: term exams

• Theoretical and practical problems and concepts (test and short answers)

30%: Final project using PYTHON

Practical lessons throughout the course.

You pass the course if

 $0.35 \times \mathrm{Examen}\ 1 + 0.35 \times \mathrm{Examen}\ 2 + 0.3 \times \mathrm{Project} \geq 5.0$

Books and references

- R. Bernard. Fundamentals of Biostatistics. Ed.: Thompson
- 2 D. Díez, M Cetinkaya-Rundel and CD Barr. OpenIntro Statistics.
- B. Caffo. Statistical Inference for Data Science. Leanpub
- B. Efron and T. Hastie. Computer Age Statistical Inference.