The University of Melbourne School of Mathematics and Statistics

MAST90139 Statistical Modelling for Data Science

Information Sheet (Semester 1, 2025)

Lecturer: A/Prof. Guoqi Qian, Room G22, Peter Hall Building

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Time & Venue:

• Lecture 1: Wednesday 16:00-17:00 in PAR-115-L2-200-Rivett Theatre (256)

- Lecture 2: Thursday 11:00-12:00 in PAR-115-L2-200-Rivett Theatre (256).
- Practice: 1 hour per week; starting from week 2; check the timetable on LMS.
- Office Consultation: **Thursday** 10:00-11:00 and 12:30 14:30

Prerequisites: MAST90104 A First Course in Statistical Learning, and MAST90105 Method of Mathematical Statistics.

Webpage: https://lms.unimelb.edu.au/canvas

Overview: Statistical models are central to data science applications. Modelling approaches such as linear and generalized linear models, mixed models, and non-parametric regression are developed. Applications to time series, longitudinal, and spatial data are discussed. Methods for causal inference and handling missing data are introduced.

Assessment: 45% for 3 assignments, and 55% for a 3-hour written final examination.

References: The lecture slides and material covered during lectures and practice classes form the formal contents, and are available on Canvas. They are prepared mostly based on the following reference:

• Faraway, Julian (2006). Extending the Linear Model with R — Generalized Linear, Mixed Effects and Nonparametric Regression Models. Chapman & Hall/CRC. Its second edition Faraway (2016) is also fine.