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- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

Bayesian Statistics and Data Analysis

Course information

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- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

Section 1

Course information



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Course information

The aims of this course are that, after this course you should:

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements



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Course information

The aims of this course are that, after this course you should:

1. have knowledge in basic concepts, philosophy, and perspectives in Bayesian Statistics,
2. derive posterior distributions in simple situations,
3. derive and use predictive distributions,
4. identify and formulate Bayesian probabilistic models for analysis and predictions,
5. estimate models using contemporary computer-based methods for posterior approximations,
6. understand and use basic principles for decisions under uncertainty,
7. have knowledge about and be able to use Bayesian methods for model comparisons,
8. be able to critically evaluate Bayesian methods,
9. report, orally and in writing, a Bayesian statistical analysis

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements



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Pre-requisites

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

- Basic probability theory
 - probability, probability density, distribution
 - sum, product rule, and Bayes' rule
 - expectation, mean, variance, median



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Pre-requisites

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

- Basic probability theory
 - probability, probability density, distribution
 - sum, product rule, and Bayes' rule
 - expectation, mean, variance, median
- Basic linear algebra and calculus



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Pre-requisites

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

- Basic probability theory
 - probability, probability density, distribution
 - sum, product rule, and Bayes' rule
 - expectation, mean, variance, median
- Basic linear algebra and calculus
- Basic visualisation techniques (R or Python)
 - histogram, density plot, scatter plot



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- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

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First assignment is a recap.



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Course Outline

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

Two main parts:

- Core Content (9 lecture blocks)



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Course Outline

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

Two main parts:

- Core Content (9 lecture blocks)
- Assignments (8 individual assignments)



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Course Outline

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

Two main parts:

- Core Content (9 lecture blocks)
- Assignments (8 individual assignments)
- Mini-project: do your own Bayesian data analysis (2-3 students)



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Course Outline

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

Two main parts:

- Core Content (9 lecture blocks)
- Assignments (8 individual assignments)
- Mini-project: do your own Bayesian data analysis (2-3 students)

Exact dates and details; see the course page.



- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

Core Content

- Every week: lectures/and assignments (approx. 2-4h)
 - Online video material and reading assignments (approx. 2-4h, 50-90 pages a week)
 - Lecture(s): present overall theory and content (overview)
 - Assignment(s): Computational and theoretical individual work. *Start monday morning every week!*
- An individual assignment (approx. 12-16h). Deadline Sundays 23.59.



- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

Core Content

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 - Assignment(s): Computational and theoretical individual work. *Start monday morning every week!*
- An individual assignment (approx. 12-16h). Deadline Sundays 23.59.
- Recommended workflow for each week
 - Do the reading assignments
 - Watch the videos (although, optional)
 - Do self-study exercises
 - Start with the assignment
 - Attend lecture (bring questions!)
 - Attend datalabs (bring questions!)
 - Submit the assignment



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- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

Section 2

Assignments



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Assignments

1. Core components and concepts and state-of-the-art methods

- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements



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- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

Assignments

1. Core components and concepts and state-of-the-art methods
2. *Warning!* There might be bugs in the assignments!



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- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

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1. Core components and concepts and state-of-the-art methods
2. *Warning!* There might be bugs in the assignments!
3. All labs can be turned in a three times (but use the first). See Studium for details.



- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

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4. We will mark and return each assignment within 10 working days.



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- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

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- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

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- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

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6. *Important!* Do the assignment evaluation!
7. Three one hour zoom seminars per week with individual help on assignments.



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- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

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8. We supply [grading information](#) for all assignments. Although, they may change!



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- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

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6. *Important!* Do the assignment evaluation!
7. Three one hour zoom seminars per week with individual help on assignments.
8. We supply [grading information](#) for all assignments. Although, they may change!
9. We have quite strict [formatting guidelines](#). Read carefully!



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R vs Python and Colab

- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

- We strongly recommend using R in the course as there are more packages for Stan and statistical analysis in general in R



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R vs Python and Colab

- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

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- If you are already fluent in Python, but not in R, then using Python may be easier, but it can still be more useful to learn also R



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R vs Python and Colab

- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

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- We supply a [Google Colab template](#) with everything pre-installed.



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R vs Python and Colab

- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

- We strongly recommend using R in the course as there are more packages for Stan and statistical analysis in general in R
- If you are already fluent in Python, but not in R, then using Python may be easier, but it can still be more useful to learn also R
- We supply a [Google Colab template](#) with everything pre-installed.
- We also supply a knitR \LaTeX [template](#) suitable for [Overleaf](#).



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- Course information
- **Assignments**
- Mini-project
- Practicalities
- Examination
- Course improvements

Stan

- Stan is a probabilistic programming framework (PPF) and ecosystem
- 40+ developers, 100+ contributors, 100K+ users
- R, Python, Julia, Scala, Stata, Matlab, command line interfaces
- More than 120 R packages using Stan
- Many packages to support diagnostics and workflow
- Can be used for frequentist inference as well
- Alternative PPF exists, Turing (Julia), Pyro (PyTorch), etc.



mc-stan.org



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- Course information
- Assignments
- **Mini-project**
- Practicalities
- Examination
- Course improvements

Section 3

Mini-project



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- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

Mini-project

- See project instructions on webpage for details.
- Data analysis of choice on real data.
- 2-3 students.



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- Course information
- Assignments
- **Mini-project**
- Practicalities
- Examination
- Course improvements

Mini-project

- See project instructions on webpage for details.
- Data analysis of choice on real data.
- 2-3 students.
- Supply a half-page project proposal of data and problem in the middle of the course.



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- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

Mini-project

- See project instructions on webpage for details.
- Data analysis of choice on real data.
- 2-3 students.
- Supply a half-page project proposal of data and problem in the middle of the course.
- Ideally, use a model not presented in this course.
- Project will last two weeks (half time) - but start earlier.
- The project should use Stan.
- Approximate 40 hours of work *per student*.



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- Course information
- Assignments
- **Mini-project**
- Practicalities
- Examination
- Course improvements

Mini-project

- See project instructions on webpage for details.
- Data analysis of choice on real data.
- 2-3 students.
- Supply a half-page project proposal of data and problem in the middle of the course.
- Ideally, use a model not presented in this course.
- Project will last two weeks (half time) - but start earlier.
- The project should use Stan.
- Approximate 40 hours of work *per student*.
- The project should result in a 4 page report (PDF) using the ICML LaTeX template (see course page).
- Project oral presentation (10-15 minutes)



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- Course information
- Assignments
- Mini-project
- **Practicalities**
- Examination
- Course improvements

Section 4

Practicalities



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Practicalities

- Course information
- Assignments
- Mini-project
- **Practicalities**
- Examination
- Course improvements

- Course page/content: Github – please do a PR if something is wrong!



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Practicalities

- Course information
- Assignments
- Mini-project
- **Practicalities**
- Examination
- Course improvements

- Course page/content: Github – please do a PR if something is wrong!
- Communication: Studium



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Practicalities

- Course information
- Assignments
- Mini-project
- **Practicalities**
- Examination
- Course improvements

- Course page/content: Github – please do a PR if something is wrong!
- Communication: Studium
- Schedule: Time Edit/Studium
- Assignments submissions: Studium



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Practicalities

- Course information
- Assignments
- Mini-project
- **Practicalities**
- Examination
- Course improvements

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- Assignments submissions: Studium
- Acknowledgements: Aki Vehtari



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Practicalities

- Course information
- Assignments
- Mini-project
- **Practicalities**
- Examination
- Course improvements

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- Acknowledgements: Aki Vehtari
- Teaching assistant: Väinö Yrjänäinen

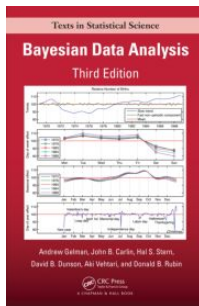


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- Course information
- Assignments
- Mini-project
- **Practicalities**
- Examination
- Course improvements

Literature

- Book: Gelman, Carlin, Stern, Dunson, Vehtari & Rubin: Bayesian Data Analysis, Third Edition. (online pdf available)



- Additional articles and blog posts



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- Course information
- Assignments
- Mini-project
- Practicalities
- **Examination**
- Course improvements

Section 5

Examination



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- Course information
- Assignments
- Mini-project
- Practicalities
- **Examination**
- Course improvements

Examination

1. To pass (G): All labs, mini-project, and project review need to be passed



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- Course information
- Assignments
- Mini-project
- Practicalities
- **Examination**
- Course improvements

Examination

1. To pass (G): All labs, mini-project, and project review need to be passed
2. To pass with distinction (VG): 7/10 VG points



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- Course information
- Assignments
- Mini-project
- Practicalities
- **Examination**
- Course improvements

Examination

1. To pass (G): All labs, mini-project, and project review need to be passed
2. To pass with distinction (VG): 7/10 VG points
3. If everything is correct in an assignment ($\geq 90\%$), 1 VG point is awarded *on the first submission deadline*.



- Course information
- Assignments
- Mini-project
- Practicalities
- **Examination**
- Course improvements

1. To pass (G): All labs, mini-project, and project review need to be passed
2. To pass with distinction (VG): 7/10 VG points
3. If everything is correct in an assignment ($\geq 90\%$), 1 VG point is awarded *on the first submission deadline*.
4. The mini-project is worth 2 VG-points (if it is passed with distinction).
5. Ph.D. students: I suggest you get VG to pass the course. Make the project a potential paper.



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- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- **Course improvements**

Section 6

Course improvements



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Course improvements since last time

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

- Multiple short TA sessions over zoom



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- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- **Course improvements**

Section 6

Course improvements



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Comments from previous students

- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- Course improvements

- Be ready to put the work in!
- Don't be afraid to ask questions.
- Try complete all the assignment on time.



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- Course information
- Assignments
- Mini-project
- Practicalities
- Examination
- **Course improvements**

Questions?

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