

STAT6181

Computational Statistics I

Lecture 1

Course Overview



Overview

- The course specifics
- The content
- The assessments
- The Textbooks
- R Software



The Course Specifics

- Level: Graduate Level Semester: I
- No. of Credits: 3
- Lecturer: Dr Isaac Dialsingh
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- **Pre-requisites:**
- Some knowledge of Statistical Inference is beneficial.
- **Co-requisites** None



Why this course is important?

- Computational Power is cheap
- Assumptions in Statistics do not hold all the time.
When this happens, we often have some computational methods available
- Not all problems have exact solutions. In cases where an exact solution does not exist, we can “estimate” the answer.
- Research today especially with the prevalence of big data makes computational methods necessary.



The Content

- The main topics covered in the course:
 - Random number generation, Monte Carlo basics.
 - Importance sampling, Markov chain Monte Carlo.
 - Parametric and nonparametric bootstrap, permutation tests.
 - Optimization - the basics.
 - Imputation Techniques
 - Expectation-maximization (EM) algorithm.
 - Bayesian Inference.

Random number generation - Monte Carlo basics.

- Generating random values from common distributions
 - common univariate distributions like exponential
 - uncommon univariate distributions (like the one below)
 - multivariate



x	1	2	4
$P(X=x)$	0.2	0.3	0.5



Random number generation, Monte Carlo basics.

- Multivariate distributions (discrete case)

	Y		
X	0	1	2
0	0.1	0.1	0.2
1	0.3	0.2	0.1



Estimation of Integrals

Can you integrate this?

$$\int_{-\infty}^{\infty} 100e^{-(x-3)^2} dx$$

OR even this

$$\int_0^{\infty} x^4 e^{-2x} dx$$



Parametric and nonparametric bootstrap, permutation tests.

- In inferential statistics, we often make assumptions about the distribution of data, for example, we may assume normality which most times lead to normality of a particular test statistic.
- But what happens when the normality assumption is in question?
- This is where the bootstrapping can assist us.



Simple example : Bootstrap

Suppose we have a sample of size 10 from a population that is not normal. How can we find a 95% confidence interval for the population mean?



Optimization Techniques

- There are simple optimization problems and off course there are difficult ones.
- Estimation problems in Statistics are essentially optimization problems.
- We will meet MLEs, Least Squares Method, all of which utilizes optimization techniques
- Some MLE problems are 'exact' while others need to be estimated - the problem usually boils down to the solution of a system of equations after the differentiation etc.



Some distributions

Two parameter Distributions

- Normal distribution EASY!!!
- Gamma distribution? HARD?



Imputation Techniques (if time permits)

How do we handle missing data?

- Delete the rows of data missing?
- Impute the missing values with a number(s)? Which numbers should we use?
- Perform multiple imputation.

The EM (Expectation Maximization) Algorithm



Estimate parameters using a “missing” data approach
Works well when no analytic solution is present.

Mixture model example:

Collect data: 12, 10, 11, 14, 12, 10, 4, 2, 4, 1, 3

How can we model the data? If we can model the data, can we estimate the parameters?



Bayesian Statistics

What it is?

How do we model data?



Assessments (tentative)

Coursework: 100%

- Group Project: 30%
- 2 Take home Tests (30%)
- 3 Individual Assignments (40%)



The Textbooks

■ **PRESCRIBED TEXTS AND READING MATERIALS**

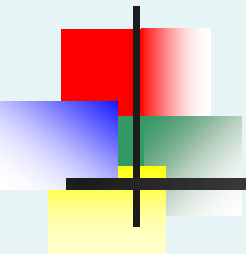
■ **Required reading**

■ Computational Statistics, by G. H. Givens and J. A. Hoeting, (Wiley 2005).

■ Statistical Computing with R by M. Rizzo, Chapman and Hall

■ **Recommended reading**

■ Hastie, T., Tibshirani, R. and Friedman J. 2009. Elements of Statistical Learning Springer.



R Software

Found everywhere in this course!!!



Questions?
