Bios 532- Statistical Computing

Instructor: George Cotsonis

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Lecture: Tuesday 10:00-11:50, Room 105

Textbooks: NONE

References: Numerical Recipes in C by W.H. Press, S.A. Teukolsky, W.T. Vetterling

and B.P. Flannery (2nd Edition)

Numerical Recipes in Fortran by W.H. Press, B.P. Flannery S.A.

Teukolsky, and W.T. Vetterling (2nd Edition)

Elements of Statistical Computing by Ronald A. Thisted Elements of Computational Statistics by James E. Gentle Numerical Analysis for Statisticians by Kenneth Lange

The Basics of S and S-Plus by Andreas Krause and Melvin Olson

ANY SAS book or manual

Tim Hesterberg, David S. Moore, Shaun Monaghan, Ashley Clipson, and Rachel Epstein (2005), Bootstrap Methods and Permutation Tests,

2nd edition, W. H. Freeman, N.Y. (Free, available as a pdf)

Evaluation: Your grade will be based on three equally weighted projects.

Grading:

- 95 100 A
- 90 94 A-
- 85 89 B+
- 80 84 B
- 76 79 B-
- 66 75 C
- Below 66 F

Objectives: This course may include data management, numerical integration and differentiation, IMSL, weighted least squares, non-linear regression, random number generation, simulation from various distributions, bootstrap, jackknife, permutation tests, smoothing, graphics, matrix algorithms, and whatever else <u>we</u> can think of.

Bios532 (<u>Very Tentative</u>)

Date	Topic
Jan 12 Jan 19 Jan 26 Feb 2	Game and review Bio531 final. Data management and rearrangement Area under the curve ?
Feb 9 Feb 16 Feb 23 March 1	Random number generation, randomization, Monte Carlo Simulation Simulation, ODS, misc. R/S+ or ? Re-sampling methods – Jackknife Project 2 Assigned
March 8 March 15 March 22 March 39	Spring Break Bootstrap and permutation tests Roots of equation(s) Maximum Likelihood Estimation
April 5 April 12 April 19	? Project 3 Assigned Graphics and smoothing or ? SPSS and other packages or ?