Course Syllabus: BIOSTAT/STAT 535 Statistical Computing
Autumn Quarter 2008

Adrian Dobra, Assistant Professor, Statistics, CS&SS and BNHS
adobra@u.washington.edu
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Class room
The class meets Tuesday and Thursday between 11:30am and 12:50pm in MGH 254.

Office Hours
Wednesdays between 9:00am and 12:00pm in Padelford Hall C-14B, or by appointment.

Textbooks

Prerequisites
Students are expected to have a basic understanding of statistics. Some familiarity with Markov chains is welcomed but not required. Students need to be proficient in a high level programming language such as R, Matlab or C++. 
Class requirements

The students will have to complete four homeworks (70% of final grade) and a final take-home exam (30% of the grade).

Preliminary schedule

Week 1. Foundations. Reading: Robert-Casella, chapters 1, 2; Liu, chapters 1, 2.


Week 5. The Metropolis-Hastings algorithm. Reading: Robert-Casella, chapter 7; Liu, chapter 5.

Week 6. The Gibbs sampler. Reading: Liu, chapter 6; Robert-Casella, chapters 9, 10.

Week 7. Foundations of graphical models: graph theory, Markov properties of graphs. Reading: Whittaker, chapters 1, 2, 3, 12.


Week 10. Other topics. Reading: Whittaker, chapters 9, 10, 11.