

The Hebrew University of Jerusalem

Syllabus

ADVANCED STATISTICAL MODELS B - 52805

Last update 16-03-2021

HU Credits: 5

Degree/Cycle: 2nd degree (Master)

Responsible Department: Statistics

Academic year: 0

Semester: 2nd Semester

Teaching Languages: Hebrew

Campus: Mt. Scopus

Course/Module Coordinator: Pavel Chigansky

Coordinator Email: pavel.chigansky@gmail.com

Coordinator Office Hours: by appointment

Teaching Staff:

Prof Pavel Chigansky,
Ms. yulia slavutsky

Course/Module description:

Introduciton to nonparametric statistics

Course/Module aims:

Learning the basic principals and methods of nonparametric statistics

Learning outcomes - On successful completion of this module, students should be able to:

Basic knowledge in nonparametric statistics, inlcuding theory and methods

Attendance requirements(%):

None

Teaching arrangement and method of instruction: Lectures and Exercise Sessions

Course/Module Content:

Estimation of distribution
Estimation of statistical functionals and substitution estimators
Bootstrap method
Kernel estimators
Local polynomial estimators
Projection estimators
Wavelets estimators
Splines estimators
Bayesian estimators
Goodness-of-fit tests
Tests based on ranks

Required Reading:

none

Additional Reading Material:

Additional recommended reading material will be distributed over the course of

the semester

Course/Module evaluation:

End of year written/oral examination 80 %

Presentation 0 %

Participation in Tutorials 0 %

Project work 0 %

Assignments 0 %

Reports 0 %

Research project 0 %

Quizzes 20 %

Other 0 %

Additional information:

The exam will take place in class in the usual way if possible