



## *Syllabus*

### *Advanced Data Analysis - 77742*

*Last update 16-08-2018*

*HU Credits:* 4

*Responsible Department:* Physics

*Academic year:* 0

*Semester:* 1st Semester

*Teaching Languages:* English

*Campus:* E. Safra

*Course/Module Coordinator:* Dr. Assaf Horesh

*Coordinator Email:* [assafh@mail.huji.ac.il](mailto:assafh@mail.huji.ac.il)

*Coordinator Office Hours:* by appointment

*Teaching Staff:*  
Dr. Assaf Horesh

*Course/Module description:*  
*The class will teach advanced methods of analyzing experimental and*

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observational data and will introduce the relevant statistical and numerical tools

Course/Module aims:

To teach advanced methods of data analysis

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

1. Calculation of prob. distributions and fitting to experimental data including noise and systematics
2. Fitting and analysis of BIG DATA
3. Applying Bayesian analysis
4. Using Monte-Carlo integration
5. Analyze dynamical multi-scale time series
6. Multi dimensional stochastic optimization

Attendance requirements(%):

Teaching arrangement and method of instruction: Lectures

Course/Module Content:

Intro to data analysis  
Probability distributions  
Generating functions, moments, and central moments  
Covariance and correlation matrices  
Fitting and hypothesis testing  
PCA  
Bootstrap and Jackknife methods  
Bayesian statistics  
Monte-Carlo methods  
Dealing with statistical and systematic uncertainties  
Advanced and numerical methods

Required Reading:

None

Additional Reading Material:

None

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*Course/Module evaluation:*

*End of year written/oral examination 0 %*

*Presentation 0 %*

*Participation in Tutorials 0 %*

*Project work 100 %*

*Assignments 0 %*

*Reports 0 %*

*Research project 0 %*

*Quizzes 0 %*

*Other 0 %*

*Additional information:*

*open for third year students, by approval*