

STA 410/2102: Statistical Computation (Sep-Dec 2015)

Course web site: <http://www.utstat.utoronto.ca/~radford/sta410>

Instructor:

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Office hours: Wednesdays 11:10-12:30, in SS6026A.

Lectures:

Tuesdays 1:10-2:00 and Thursdays 1:10-3:00, in MS 2170. First lecture September 15, last lecture December 8, no lecture on November 10 (fall break).

Evaluation:

66% Three assignments (22% each), tentatively due in class on October 22, November 17, and December 8.
34% Two 50-minute tests (17% each), held in lecture time on October 27 and December 8.

Graduate students in STA 2102 may have some additional questions to do on tests or assignments (which will be bonus questions for undergraduates).

Textbook:

Geof H. Givens and Jennifer A. Hoeting, *Computational Statistics*, 2nd edition, Wiley.

The [textbook webpage](#) has datasets, R code, and errata.

We will cover roughly chapters 1, 2, 4, 5, 6, 7, and maybe 8 of the textbook.

Computing:

Assignments will be done in R. Statistics Graduate students will use the Statistics research computing system. Undergraduates and graduate students from other departments will use [CQUEST](#). You will probably automatically have an account on CQUEST if you're an undergraduate student in this course (you need to fill out a form if you're a grad student).

You can also use R on your laptop or home computer by downloading it for free from www.R-project.org.

You might also be interested in trying out my faster implementation of R, called pqR, available from pqR-project.org, although, it currently is distributed only in source form.

Learning R:

At the r-project.org site, there is an [Introduction to R](#).

You can also look at Hadley Wickham's online book on [Advanced R](#).

You might also find it useful to look at the lecture slides and other material for [my section \(using R\) of CSC 120](#) from last year.