## Statistics Courses (Statistics and Actuarial Science) (STAT)

### STAT Courses

This is a list of courses with the subject code STAT. For more information, see Statistics and Actuarial Science (College of Liberal Arts and Sciences) in the Catalog.

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STAT:4200 Statistical Methods and Computing 3 s.h.
Methods of data description and analysis using SAS; descriptive statistics, graphical presentation, estimation, hypothesis testing, sample size, power; emphasis on learning statistical methods and concepts through hands-on experience with real data. Recommendations: graduate standing in non-statistics or less quantitative major. Same as IGPI:4200.

STAT:4520 Bayesian Statistics 3 s.h.
Bayesian statistical analysis, with focus on applications; Bayesian and frequentist methods compared; Bayesian model specification, choice of priors, computational methods; hands-on Bayesian data analysis using appropriate software; interpretation and presentation of analysis results. Prerequisites: STAT:3200 and (STAT:3101 or STAT:4101 or STAT:3120). Same as IGPI:4522, PSQF:4520.

STAT:4540 Statistical Learning 3 s.h.
Introduction to supervised and unsupervised statistical learning, with a focus on regression, classification, and clustering; methods will be applied to real data using appropriate software; supervised learning topics include linear and nonlinear (e.g., logistic) regression, linear discriminant analysis, cross-validation, bootstrapping, model selection, and regularization methods (e.g., ridge and lasso); generalized additive and spline models, tree-based methods, random forests and boosting, and support-vector machines; unsupervised learning topics include principal components and clustering. Requirements: an introductory statistics course and a regression course. Recommendations: prior exposure to SAS software. Prerequisites: STAT:4101 with a minimum grade of C- or STAT:5101 with a minimum grade of C-. Same as IGPI:4540, IGPI:4522, PSQF:4520.

STAT:4540 Bayesian Statistics 3 s.h.
Bayesian statistical analysis, with focus on applications; Bayesian and frequentist methods compared; Bayesian model specification, choice of priors, computational methods; hands-on Bayesian data analysis using appropriate software; interpretation and presentation of analysis results. Prerequisites: STAT:3200 and (STAT:3101 or STAT:4101 or STAT:3120). Same as IGPI:4522, PSQF:4520.

STAT:4540 Computer Methods for Statistical Analysis 3 s.h.
Statistical computing in R. Topics covered include basic data manipulation, data visualization, regression, ANOVA, model selection, bootstrapping, Monte Carlo simulation, and core R packages such as ggplot2, dplyr, and tidyr. Prerequisites: STAT:4101 or STAT:5101.

STAT:4540 Computing in Statistics 3 s.h.
R; database management; graphical techniques; importing graphics into word-processing documents (e.g., LaTeX); creating reports in LaTeX; SAS; simulation methods (Monte Carlo studies, bootstrap, etc.). Prerequisites: CS:1210 and STAT:3200 and (STAT:3120 or STAT:3101 or STAT:4101). Corequisites: STAT:3100 and STAT:4120 if not already completed. Same as IGPI:5400.

STAT:4540 Large Data Analysis 3 s.h.
Current areas that deal with problem of big data; techniques from computer science, mathematics, statistics; high performance and parallel computing, matrix techniques, cluster analysis, visualization; variety of applications including Google PageRank, seismology, Netflix-type problems, weather forecasting; fusion of data with simulation; projects. Prerequisites: (CS:1210 with a minimum grade of C- or ENGR:2730 with a minimum grade of C-) and (MATH:3800 or CS:3700) and (STAT:3200 or ISE:3760 or IGPI:3200). Same as CS:4740, IGPI:4740, MATH:4740.

STAT:5090 ALPHA Seminar 1 s.h.
Resources available to students, program requirements, tips for academic success, professional statistical organizations, library and career center resources, statistical computing, scientific document preparation, history of statistics. Requirements: graduate standing in statistics.

STAT:5100 Statistical Inference I 3 s.h.
Review of probability, distribution theory (multiple random variables, moment-generating functions, transformations, conditional distributions), sampling distributions, order statistics, convergence concepts, generating random samples. Prerequisites: MATH:2850 and STAT:3101.

STAT:5101 Statistical Inference II 3 s.h.
Continuation of STAT:5100; principles of data reduction, point estimation theory (MLE, Bayes, UMVU), hypothesis testing, interval estimation, decision theory, asymptotic evaluations. Prerequisites: STAT:5100.

STAT:5120 Mathematical Methods for Statistics 3 s.h.
Real numbers, point set theory, limit points, limits, metric spaces, continuity, sequences and series, Taylor series integrals. Requirements: statistics graduate standing.

STAT:5200 Applied Statistics I 4 s.h.
Descriptive statistics, basic inferential methods (confidence intervals, chi-square tests); linear models (regression and ANOVA models—specification and assumptions, fitting, diagnostics, selection, testing, interpretation); nonlinear models, logistic regression. Prerequisites: STAT:3101. Corequisites: STAT:4100 or STAT:5100. Requirements: facility with matrix algebra. Same as IGPI:5199.

STAT:5201 Applied Statistics II 3 s.h.
Design of experiments and analysis of designed experiments; models for fixed and random effects; mixed models; design and analysis of complex plans; sample-size methods. Prerequisites: STAT:5200. Recommendations: prior exposure to SAS software.

STAT:5400 Computing in Statistics 3 s.h.
R; database management; graphical techniques; importing graphics into word-processing documents (e.g., LaTeX); creating reports in LaTeX; SAS; simulation methods (Monte Carlo studies, bootstrap, etc.). Prerequisites: CS:1210 and STAT:3200 and (STAT:3120 or STAT:3101 or STAT:4101). Corequisites: STAT:5100 and STAT:5200 if not already completed. Same as IGPI:5400.

STAT:5610 Regression Modeling and ANOVA in the Health Sciences 3 s.h.
Continuation of BIOS:4120; correlation, simple and multiple linear regression, confounding, interactions, model selection, single and multiple factor ANOVA (analysis of variance) models, contrasts, multiple comparisons, nested and block designs; introduction to mixed models; for non-biostatistics majors. Offered spring semesters. Prerequisites: BIOS:4120. Same as BIOS:5120, IGPI:5120.
STAT:5810 Research Data Management 3 s.h.
Introduction to data management techniques and problems encountered in gathering and processing data from biomedical investigations; introduction to SAS, techniques taught in SAS; designed for non-biostatistics majors. Offered fall and spring semesters. Recommendations: prior programming experience with C, C++, Python, Java, or other. Same as BIOS:5310, IGPI:5310.

STAT:6220 Statistical Consulting 3 s.h.
Realistic supervised data analysis experiences, including statistical packages, statistical graphics, writing statistical reports, dealing with complex or messy data. Offered spring semesters. Prerequisites: (STAT:3200 and STAT:3210) or (STAT:5201 and STAT:5200). Requirements: for undergraduate majors—major g.p.a. of 3.00 or above, and grades of B or higher in STAT:3200 and STAT:3210.

STAT:6300 Probability and Stochastic Processes I 3 s.h.
Conditional expectations; Markov chains, including random walks and gambler’s ruin; classification of states; stationary distributions; branching processes; Poisson processes; Brownian motion. Prerequisites: STAT:4100.

STAT:6301 Probability and Stochastic Processes II 3 s.h.
Markov chains with continuous state space, Martingales, random walks, Brownian motion and other continuous-time Markov chains, simulation methods. Prerequisites: STAT:6300.

STAT:6513 Intermediate Statistical Methods 3 s.h.
Statistical inference and uncertainty estimation using general linear models (i.e., linear regression, analysis of variance); interpreting and conveying statistical results. Requirements: for PSQF:6243—PSQF:4143; for STAT:6513—STAT:4143. Same as PSQF:6243.

STAT:6514 Correlation and Regression 4 s.h.
Correlation techniques; selected bivariate procedures, multiple, partial, curvilinear correlation; multiple linear regression; sampling theory applied to regression analysis and correlation coefficients; simple causal models. Requirements: for PSQF:6244—PSQF:6243; for STAT:6514—STAT:6513. Same as PSQF:6244.

STAT:6516 Design of Experiments 3 s.h.

STAT:6530 Environmental and Spatial Statistics 3 s.h.
Geostatistics kriging, variogram estimation, trend estimation, sampling design, extensions to river networks and the globe, lattice data analysis, analysis of spatial point patterns. Prerequisites: STAT:4101 and STAT:3200. Same as IGPI:6530.

STAT:6547 Nonparametric Statistical Methods 3 s.h.
Selected nonparametric methods; one- and two-sample location tests and estimation methods, measures of association, analyses of variance; emphasis on relationships to classical parametric procedures. Same as PSQF:6247.

STAT:6550 Introductory Longitudinal Data Analysis 3 s.h.
Introduction to statistical models and estimation methods for outcome variables (normal and non-normal) clustered or measured repeatedly in time or space; focus on applications and computer software methods for ANOVA based methods, hierarchical linear models, linear mixed models, correlated regression models, generalized estimating equations, and generalized linear mixed models. Offered fall semesters. Prerequisites: BIOS:5120 or STAT:3200. Same as BIOS:6310, IGPI:6310.

STAT:6560 Applied Time Series Analysis 3 s.h.
General stationary, nonstationary models, autocovariance autocorrelation functions; stationary, nonstationary autoregressive integrated moving average models; identification, estimation, forecasting in linear models; use of statistical computer packages. Offered spring semesters. Prerequisites: (STAT:5200 or STAT:3200) and STAT:3101.

STAT:6970 Topics in Statistics 3 s.h.
Selected advanced topics in statistics.

STAT:6990 Readings in Statistics 3 s.h.
Supervised reading and research in statistics.

STAT:7100 Advanced Inference I 3 s.h.
Concepts of convergence, asymptotic methods including the delta method, sufficiency, asymptotic efficiency, Fisher information and information bounds for estimation, maximum likelihood estimation, the EM-algorithm, Bayes estimation, decision theory. Prerequisites: STAT:5101 and STAT:5120.

STAT:7101 Advanced Inference II 3 s.h.
Hypothesis testing, asympotics of the likelihood ratio test, asymptotic efficiency, statistical functionals, robustness, bootstrap and jackknife, estimation with dependent data. Prerequisites: STAT:7100.

STAT:7190 Seminar: Mathematical Statistics 3 s.h.
Selected advanced topics in mathematical statistics.

STAT:7200 Linear Models 3 s.h.
Linear spaces and selected topics in matrix algebra, full rank and non-full rank linear models, estimability, least squares and best linear unbiased estimation, multivariate normal distribution and distributions of quadratic forms, interval estimation, hypothesis testing, random and mixed models, best linear unbiased prediction, variance component estimation. Prerequisites: STAT:5101 and STAT:5200 and STAT:5201.

STAT:7290 Seminar: Applied Statistics 3 s.h.
Selected advanced topics in applied statistics.

STAT:7300 Foundations of Probability I 3 s.h.
Probability theory, with emphasis on constructing rigorous proofs; measure spaces, measurable functions, random variables and induced measures, distribution functions, Lebesque integral, product measure and independence, Borel Cantelli lemma, modes of convergence. Prerequisites: STAT:5120.

STAT:7301 Foundations of Probability II 3 s.h.
Laws of large numbers, characteristic functions and properties, central limit theorem, Radon-Nikodym derivatives, conditional expected value and martingales. Prerequisites: STAT:7300.

STAT:7390 Seminar: Probability 3 s.h.
Selected advanced topics in probability.
STAT:7400 Computer Intensive Statistics 3 s.h.
Computer arithmetic, random variate generation, numerical optimization, numerical linear algebra, smoothing techniques, bootstrap methods, cross-validation, MCMC, EM and related algorithms; other topics per student/instructor interests. Prerequisites: (BIOS:5710 or STAT:5200) and STAT:3101. Requirements: proficiency in Fortran or C or C++ or Java. Same as IGPI:7400.

STAT:7500 Statistical Machine Learning 3 s.h.
Regularization methods for sparse models, computational algorithms for large scale problems, statistical inference in high-dimensional models, reproducing kernel Hilbert space, supervised learning, nonparametric density and conditional density estimation, neural networks and deep learning, optimal transport and generative learning, dimension reduction and representation learning. Prerequisites: STAT:5100 or STAT:5200. Same as BAIS:7500.

STAT:7510 Analysis of Categorical Data 3 s.h.
Models for discrete data, distribution theory, maximum likelihood and weighted least squares estimation for categorical data, tests of fit, models selection. Offered spring semesters. Prerequisites: (BIOS:5720 or STAT:5200) and (STAT:5101 or STAT:4101). Same as BIOS:7410.

STAT:7520 Bayesian Analysis 3 s.h.

STAT:7560 Time Series Analysis 3 s.h.
Stationary time series, ARIMA models, spectral representation, linear prediction inference for the spectrum, multivariate time series, state space models and processes, nonlinear time series. Prerequisites: STAT:4101 and (STAT:3200 or STAT:6560).

STAT:7570 Survival Data Analysis 3 s.h.
Types of censoring and truncation; survival function estimation; parametric inference using exponential, Weibull, and accelerated failure time models; nonparametric tests; sample size calculation; Cox regression with stratification and time-dependent covariates; regression diagnostics; competing risks; topics may include analysis of correlated survival data and/or recurrent events; designed for biostatistics and statistics majors. Offered fall semesters of odd years. Prerequisites: BIOS:5720 and ((STAT:4100 and STAT:4101) or (STAT:5100 and STAT:5101)). Same as BIOS:7210, IGPI:7210.

STAT:7990 Reading Research arr.
Supervised reading and research in statistics.