

Academic Year: (2018 / 2019)

Review date: 11-04-2018

Department assigned to the subject: Statistics Department

Coordinating teacher:

Type: Electives ECTS Credits : 6.0

Year : 4 Semester :

DESCRIPTION OF CONTENTS: PROGRAMME

1. Random number generation
2. Monte Carlo methods
 - a. Rejection method
 - b. Importance sampling
3. Markov Chain Monte Carlo Methods
 - a. Metropolis Hastings algorithm
 - b. Gibbs sampling
 - c. Slice sampling
4. Resampling methods
 - a. Bootstrap
 - b. Jackknife
 - c. Randomization tests
 - d. Cross-validation

% end-of-term-examination: 60

% of continuous assessment (assignments, laboratory, practicals...): 40