DoSS Summer Prep Bootcamp 2022

Methods and Computing

1 Time & Place

TBD

2 Instructor

Siyue Yang, 3rd year PhD student, Department of Statistical Sciences

3 Course Outline

Review of basic programming in R and simulation computational techniques. Review of essentials of likelihood inference.

4 Textbooks

Primary textbooks:

All of Statistics by L. Wasserman (AoS) Statistical Inference by George Casella and Robert L. Berger (C&B)

Optional texts:

Statistical Models by A.C. Davison Mathematical Statistics by K. Knight Theory of Point Estimation by E.L. Lehmann

5 Tentative Lecture Schedule

The lecture topics and corresponding chapters in the texts (if applicable) are outlined below. This schedule is tentative and will inevitably be augmented during the course.

Module	Topics	References
1	R, Rstudio, and Rmarkdown	-
	Basic data types and structures	
2	Reporting, data wrangling and graphing (I)	-
	LaTeX, tidyverse, and ggplot	
3	Reporting, data wrangling and graphing (II)	-
	Elementary data analysis	
	Git and Github	
4	Probability distributions	AoS Chp 1-5
	Statistical inference (I)	AoS Chp 6
	Fundamental concepts in inference	
5	Statistical inference (II)	C&B Chp 6.3, 7
	Maximum likelihood estimation	AoS Chp 3-4
6	Statistical inference (III)	AoS Chp 8
	Hypothesis testing	C&B Chap 8
7	Simulation techniques	C&B Chap 10
		AoS Chp 24
8	Bootstrap	AoS Chp 5
	Cluster computing (SLURM)	
9	Statistical models (I)	AoS Chp 13
	Linear regression models	C&B Chp 11
10 1	Statistical models (II)	C&B Chp 12
	Generalized linear models	AoS Chp 13

¹If time permits, we will cover this module