

COURSE SYLLABUS

STAT 499 – Applied Bayesian Statistical Methods – Section 001 – 3-credit course

Fall Semester 2010 – Tuesdays 10:00 – 11:15am in Mundelein Hall, Room 404

Prerequisites: previous exposure to basic statistics and **maturity to move quickly through new material**

Required Texts: (1) Scott M. Lynch, *Introduction to Applied Bayesian Statistics and Estimation for Social Scientist*, 2010, Springer; (2) Jim Albert, *Bayesian Computation with R*, 2009, Springer.

Instructor: Dr. Timothy E. O'Brien

Email address: tobrie1@luc.edu or teobrien@gmail.com

Office Phone: (773) 508-2129

Office: Loyola Hall (1110 W. Loyola Avenue), Room 312

Office Hours: Tuesdays and Thursdays 11.30am – 2.00pm (except 10/14, 11/11 & 11/16); and by appointment

Course Web Page: <http://webpages.math.luc.edu/~tobrien/courses/bayes/course-homepage.html>

Course Overview

Most basic statistical techniques are based upon the frequentist and likelihood “classical” perspectives; this course introduces and illustrates Bayesian methods as an alternative. The emphasis of the course is on applications instead of statistical theory, and students are required to analyze real-life datasets using the Minitab, SAS and R statistical packages. Grading will be based on homework assignments, in-class presentations and questions/answers, and a course project/paper.

Grading Scheme

| | |
|---|------|
| Student Presentations and Participation | 50 % |
| Final Project-Paper (due 12/14 by noon) | 25 % |
| Homework | 25 % |

Final course (letter) grades will be awarded according to the following grading scheme:

| | | |
|--------------------|-------------------|--------------------|
| | [92.5 , 100] = A | [90.0 , 92.5) = A- |
| [87.5 , 90.0) = B+ | [82.5 , 87.5) = B | [80.0 , 82.5) = B- |
| [77.5 , 80.0) = C+ | [72.5 , 77.5) = C | [70.0 , 72.5) = C- |
| [67.5 , 70.0) = D+ | [60.0 , 67.5) = D | [0.0 , 60.0) = F |

Participation

Students are expected to attend all classes and to actively participate in classroom discussion. It is expected that students will read the lecture material before class so as to better benefit from the class lecture and discussion.

Course Calendar: Topics Covered (L = Lynch text and A = Albert text), and Presenter

| | | | | | | | | |
|-------------------------|------------------|------------------|--------------|--------------|------------------|--------------|----------------|-------------------|
| Date | 08/31 | 09/07 | 09/14 | 09/21 | 09/28 | 10/05 | 10/12 | 10/19 |
| Book and Chapter | L1&L2 | A1&A2 | L3 | L4 | A3&A4 | L5 | Break | A5 |
| Presenter | O'Brien | Yan | Nam | Daiki | Yan | Nam | ----- | Daiki |
| Date | 10/26 | 11/02 | 11/09 | 11/16 | 11/23 | 11/30 | 12/07 | 12/14 |
| | L6 | A6 | L7 | L8 | A9 | L9 | A7 | Final |
| | Yan | Nam | Daiki | Yan | Nam | Daiki | O'Brien | Papers due |