COURSE DETAIL

ADVANCED MATHEMATICS AND STATISTICS

Country
Italy

Host Institution
University of Commerce Luigi Bocconi

Program(s)
Bocconi University

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Statistics Mathematics

UCEAP Course Number
130

UCEAP Course Suffix

UCEAP Official Title
ADVANCED MATHEMATICS AND STATISTICS

UCEAP Transcript Title
ADV MATH & STAT

UCEAP Quarter Units
6.00

UCEAP Semester Units
4.00

Course Description

This course introduces students to more advanced topics in Probability Theory and Statistical Inference. The first part is devoted to investigating mathematical aspects of probability, with a special emphasis on multivariate distributions and limiting theorems. In the second part, students are guided through the methodological core of point estimation (both from a frequentist and Bayesian perspective) and hypothesis testing. These theoretical aspects are complemented by an in-depth presentation of elementary simulation and computational techniques that are routinely used within most popular statistical procedures. Prerequisites: Solid knowledge of calculus and of basic programming tools in R.

Language(s) of Instruction
English

Host Institution Course Number
30408

Host Institution Course Title
ADVANCED MATHEMATICS AND STATISTICS

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Decision Sciences

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