Course guide

270210 - PIE2 - Probability and Statistics 2

Unit in charge: Barcelona School of Informatics
Teaching unit: 715 - EIO - Department of Statistics and Operations Research.
Degree: BACHELOR’S DEGREE IN DATA SCIENCE AND ENGINEERING (Syllabus 2017). (Compulsory subject).
Academic year: 2022 ECTS Credits: 6.0 Languages: Catalan

LECTURER

Coordinating lecturer: MARTA PÉREZ CASANY
Others: Primer quadrimestre:
JOSEP GINEBRA MOLINS - 11, 12, 13
GUILLAUME PERARNAU LLOBET - 11, 12, 13
MARTA PÉREZ CASANY - 11, 12, 13
ORIOL SERRA ALBO - 11, 12, 13

PRIOR SKILLS

To follow this subject, the student needs to have a good understanding of the previous subjects entitled: PIE1 and Calcul.

DEGREE COMPETENCES TO WHICH THE SUBJECT CONTRIBUTES

Specific:
CE3. Analyze complex phenomena through probability and statistics, and propose models of these types in specific situations. Formulate and solve mathematical optimization problems.

General:
CG1. To design computer systems that integrate data of provenances and very diverse forms, create with them mathematical models, reason on these models and act accordingly, learning from experience.
CG2. Choose and apply the most appropriate methods and techniques to a problem defined by data that represents a challenge for its volume, speed, variety or heterogeneity, including computer, mathematical, statistical and signal processing methods.

Transversal:
CT5. Solvent use of information resources. Manage the acquisition, structuring, analysis and visualization of data and information in the field of specialty and critically evaluate the results of such management.
CT6. Autonomous Learning. Detect deficiencies in one’s own knowledge and overcome them through critical reflection and the choice of the best action to extend this knowledge.

Basic:
CB1. That students have demonstrated to possess and understand knowledge in an area of study that starts from the base of general secondary education, and is usually found at a level that, although supported by advanced textbooks, also includes some aspects that imply Knowledge from the vanguard of their field of study.
CB3. That students have the ability to gather and interpret relevant data (usually within their area of study) to make judgments that include a reflection on relevant social, scientific or ethical issues.
CBS. That the students have developed those learning skills necessary to undertake later studies with a high degree of autonomy

TEACHING METHODOLOGY

One half of the sessions will consist on the exposition of new concepts and contents. The other half will be devoted to solve practical exercises. At the end of each practical session, some exercises will be proposed to the students in order that they can work autonomously.
LEARNING OBJECTIVES OF THE SUBJECT

1. To learn how to contruct statistical models in order to synthesize information, explain a response variable as a function of some explanatory variables, and do forecasting.
2. To understand the basic concepts and the philosophy behind Bayesian statistics.
3. To understand markov chains and to know why are they useful for
4. To understand the Poisson processes and their utility
5. To learn software statistics and how to use it to analyze real data
6. To learn model validation techniques.
7. To learn how to do a report containing the results of a data analysis
8. To understand the difference between the Bayesian and frequentist statistics
9. To know which is the most suitable modalization technique for each problem.
10. To learn how to interpret the results of a fitted model
11. To understand the concept of crossvalidation and the ones of overfitting and underfitting
12. To use the model fitted for predictions
13. To understand the difference between parameter and parameter estimation, to solve inference problems in linear and generalized linear models.
14. To learn how to include categorical variables in linear and generalized linear models.
15. To analyze with critical sense, data and topics relevant for the society

STUDY LOAD

<table>
<thead>
<tr>
<th>Type</th>
<th>Hours</th>
<th>Percentage</th>
</tr>
</thead>
<tbody>
<tr>
<td>Hours large group</td>
<td>30,0</td>
<td>20.00</td>
</tr>
<tr>
<td>Self study</td>
<td>90,0</td>
<td>60.00</td>
</tr>
<tr>
<td>Hours small group</td>
<td>30,0</td>
<td>20.00</td>
</tr>
</tbody>
</table>

Total learning time: 150 h

CONTENTS

Introduction to stochastic processes
Description:
Markov chains. Poisson processes.

Linear model
Description:

Generalized linear model
Description:

Introduction to Bayessian statistics.
Description:
Bayes theorem. Bayessian model. Predictive distribution a priori and a posteriori. Selection of the a priori distribution.
ACTIVITIES

(ENG) Introducció als processos estocàstics

Description:
(ENG) Entendre què son i perquè serveixen les cadenes de Markov i els processos de Poisson

Specific objectives:
(ENG) 3, 4

Material:
(ENG)

Delivery:
(ENG)

Related competencies:
CE3. Analyze complex phenomena through probability and statistics, and propose models of these types in specific situations. Formulate and solve mathematical optimization problems.
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CB5. That the students have developed those learning skills necessary to undertake later studies with a high degree of autonomy
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Full-or-part-time: 32h
Theory classes: 8h
Laboratory classes: 8h
Self study: 16h
(ENG) Models lineals

Description:

Specific objectives:
(ENG) 1, 5, 6, 7, 9, 10, 12, 13, 14, 15

Material:
(ENG)

Delivery:
(ENG)

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CB3. That students have the ability to gather and interpret relevant data (usually within their area of ??study) to make judgments that include a reflection on relevant social, scientific or ethical issues.

Full-or-part-time: 44h
Theory classes: 12h
Laboratory classes: 12h
Self study: 20h
(ENG) Model lineal generalitzat

Description:

Specific objectives:
(ENG) 1, 5, 6, 7, 9, 10, 11, 12, 13, 14, 15

Material:
(ENG)

Delivery:
(ENG)

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CG1. To design computer systems that integrate data of provenances and very diverse forms, create with them mathematical models, reason on these models and act accordingly, learning from experience.
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Full-or-part-time: 28h
Theory classes: 6h
Laboratory classes: 6h
Self study: 16h
**Description:**


**Specific objectives:**

(ENG) 2, 8

**Material:**

(ENG)

**Delivery:**

(ENG)

**Related competencies:**

CG2. Choose and apply the most appropriate methods and techniques to a problem defined by data that represents a challenge for its volume, speed, variety or heterogeneity, including computer, mathematical, statistical and signal processing methods.

CE3. Analyze complex phenomena through probability and statistics, and propose models of these types in specific situations.

Formulate and solve mathematical optimization problems.

CT6. Autonomous Learning. Detect deficiencies in one’s own knowledge and overcome them through critical reflection and the choice of the best action to extend this knowledge.

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**Full-or-part-time:** 12h

Theory classes: 2h
Laboratory classes: 2h
Self study: 8h

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**GRADING SYSTEM**

There will be a partial exam and a final exam, as well as exercises of data analysis assigned during the course.

The partial exam will correspond to the Stochastic process part.

The final exam will correspond to the rest of the subject contents.

The course mark will be the sample mean of the exercises realized during the course.

The final mark will be computed as:

Subject Mark = 0.25 * Cours+ 0.25 * Partial+ 0.5 *FinalExam

In the case of the students that go to the reevaluation, the final mark will be computed like this:

Subject Mark=max(Reevaluation, 0,25Cours+0,75Reevaluation)
BIBLIOGRAPHY

Basic: