0099 (Statistical Methods and Data Analytics)

Year: 2019–2020  
Code: MATH0099  
Value: 15 UCL credits (= 7.5 ECTS)  
Term: 1  
Structure: 3 hour lectures per week  
Assessment: 100% examination  
Lecturer: Dr D C Schwarz

Course Description and Objectives

This is a course about statistical inference and its applications to problems from finance. It consists of theory based lectures, homework problem sheets and a computational project.

Recommended Texts

Gareth James, Daniela Witten, Trevor Hastie, Robert Tibshirani, *An Introduction to Statistical Learning with Applications in R*, Springer, 2013.

Detailed Syllabus

The course covers classical topics from statistical inference such as point estimation, confidence sets and hypothesis testing. Subsequently parametric and non-parametric statistical models will be discussed, as well as the Bayesian approach to inference. Time permitting we will also cover some elements of modern machine learning techniques. Examples from finance will be given throughout the course.

October 2019 MATH0099