

ID

VP131\_ESOMAS

# **Visiting Professor Program Academic Year 2023/2024**

**TEACHING COMMITMENT: 24 hours** 

#### **COURSE TITLE**

**Probability and Statistics** 

# **TEACHING PERIOD**

2nd term

# **SCIENTIFIC AREA**

**Probability and Statistics** 

### LANGUAGE USED TO TEACH

English

#### **COURSE SUMMARY**

The course aims at consolidating the student's toolkit on probabilistic and statistical methods by means of an advanced treatment of these topics.

#### **LEARNING OBJECTIVES**

- Knowledge of the main probabilistic models for discrete and continuous random variables (including bivariate models)
- Ability to describe experiments with random outcomes by using the appropriate probabilistic model
- Ability to compute moments of various distributions and limits of random variables
- Ability to construct estimators, confidence intervals and hypothesis tests in common parametric statistical models

- Understanding of the theoretical properties of the derived statistical methods (in particular, in the asymptotic setting)
- Knowledge of the Bayesian framework and ability to apply Bayesian methods in various inference problems
- Ability to present in written form the mathematical models addressed during the course, their range of applicability and their intuitive meaning

# **TUTORSHIP ACTIVITIES**

N/A

## **LAB ACTIVITIES**

N/A

## OTHER ACTIVITIES BESIDES THE COURSE

N/A

## **VISITING PROFESSOR PROFILE**

The visiting professor will be an expert in the area of statistics with teaching experience in statistics at the undergraduate level.

# **CONTACT REFERENT**

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