

- Faculté des sciences économiques
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## Seminar of applied statistics (5ST2012)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
<b>Master en statistique (avant 2015)</b>	<b>Cours: 2 ph</b>	<b>cont. continu</b>	<b>3</b>

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

### Période d'enseignement:

- Semestre Printemps

### Equipe enseignante:

Associate Professor Jacques Zuber  
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### Objectifs:

Integrating the practice and theory of statistics to case studies. Solving real live problems by applying adequate statistical methods. Studying different topics in statistics in order to help students develop statistical thinking. Learning from data or turning data into knowledge from planning for the collection data and data management to exploratory data analysis, statistical data analysis, interpretation of statistical software outputs, presentation of results and composition of the report. Finally, illustrating a variety of topics in statistical theory.

### Contenu:

- Different areas of statistics will be covered in the seminar as for example :
  - data and information visualisation
  - data mining (knowledge discovery in databases)
  - big data analytics (methodological training in data science)
  - business analytics and management statistics
  - quality control (industrial statistics)
- A case study is proposed to a group of two students. More precisely, each group has to solve a scientific or an economic problem. For solving it, students have :
  - to make investigations about the problem by reading different papers or books
  - to collect data
  - to analyse the data by applying the adequate statistical method
  - to summarize and interpret outputs (tables and graphs) provided by a statistical software (S-Plus or R)
  - to write a report on their findings
- Groups will present their solutions, and supply their own handouts, outputs and materials

### Forme de l'évaluation:

P R : final grade according to the following weighting system : 80% for the report and 20% for the presentation.

Reexamination session (August-September): a new projet will be given with the same system.

### Documentation:

- Bishop, C. M. (2006). Pattern Recognition and Machine Learning. Springer: Berlin
- Groebner, D. F., Shannon, P. W. & Fry, P. C. (2014). Business Statistics, A Decision-Making Approach (9th Edition). Pearson International Edition: New Jersey
- Han, J. & Kamber, M. (2006). Data Mining: Concepts and Techniques (2nd Edition). Morgan Kaufmann Publishers: San Diego
- Harrell, F. E. Jr (2001). Regression Modelling Strategies: With Applications to Linear Models, Logistic Regression, and Survival Analysis. Springer Verlag: New-York
- Hastie, T., Tibshirani, R. & Friedman, J. H. (2009). The Elements of Statistical Learning. Data Mining, Inference, and Prediction (2nd Edition). Springer Series in Statistics: New-York
- James, G., Witten, D., Hastie, T. & Tibshirani, R. (2013). An Introduction to Statistical Learning with Applications in R. Springer Series in Statistics: New-York
- Larose, D. T. & Vallaud, T. (2005). Des données à la connaissance : Une introduction au data mining. Vuibert: Paris

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### **Seminar of applied statistics (5ST2012)**

- Montgomery, D. C. (2012). Introduction to Statistical Quality Control (7th Edition). John Wiley & Sons: New York
- Moore, D. S., McCabe, G. P. & Craig, B. (2007). Introduction to the Practice of Statistics (6th Edition). W. H. Freeman & Co.: New York
- Nolan, D. & Speed, T (2001). Stat Labs, Mathematical Statistics Through Applications. Springer Texts in Statistics: New-York

#### **Pré-requis:**

common basis in probability and statistics

#### **Forme de l'enseignement:**

- 3 ECTS credits
- Compulsory course for master in statistics
- Spring semester
- Course : 2 hours
- Exercises : Application of the methods using software R.