

- Faculté des sciences
- www.unine.ch/sciences

Nonparametric statistics (3ST2007)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en statistique	Cours: 2 ph	Voir ci-dessous	3

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

Période d'enseignement:

- Semestre Automne

Equipe enseignante

Dr. Pierre-Yves Deléamont,
Institute of statistics
Av. de Bellevaux 51
CH - 2000 Neuchâtel

Contenu

- Tests on one sample (sign test, Wilcoxon test, Friedman test)
- Tests on two or more samples (median test, Mann-Whitney-Wilcoxon test, Kruskal-Wallis test)
- Goodness-of-fit tests (Pearson chi²-test, Kolmogorov-Smirnov test, Cramér-von Mises test, Anderson-Darling test)
- Density estimation (histogram, kernel density estimation)
- Basics of nonparametric regression

Forme de l'évaluation

The final mark will be based on a 2 hour written examination.

Students retaking this course will pass the 2 hour written examination under the same conditions as the ones which apply to the students of the current year. This includes possible changes regarding the program of the lecture.

Documentation

Applied nonparametric statistical methods (2007), Sprent P. and Smeeton N.C., Chapman & Hall.
Density estimation for statistics and data analysis (1986), Silverman B.W., Chapman & Hall.

Forme de l'enseignement

- 3 ECTS credits
- Fall semester
- Elective course for master in statistics (choose 18/24 ECTS).