

- 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

If time permits, the following topics will be covered:

- 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

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).