

1. General Course Information

Course Information

Statistical Science 9850B. Advanced Data Analysis.

Prerequisite Requirements

Intermediate level probability and mathematical statistics are required.

Normally this course is not available to graduate students not enrolled in programs in the School of Mathematical and Statistical Sciences at Western.

A knowledge of R/RStudio including the use of markdown to produce beautiful PDF technical reports is assumed or that you are willing to learn. A very brief overview will be given during one lecture of what students are required to know and it is hoped that several additional supplementary tutorials may be provided.

2. Instructor Information

A. I. McLeod, Ph.D., Professor

Office: WSC 235

Office: Hours MWF 2:30-3:30 or by appointment

Email: aimcleod@uwo.ca

Students must use their Western (@uwo.ca) email addresses when contacting their instructors. I can only respond to email about administrative matters dealing with the course. All questions about the course material must be discussed in person with me, either at the end of the lecture, during the lecture if it is a substantial point that is worth a full discussion in class (you will receive extra bonus credit for raising such questions) or during office hours.

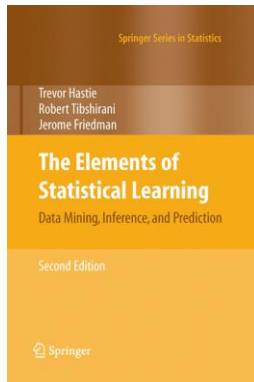
3. Course Description/Syllabus

I will discuss many methods described in the textbooks listed in the next section. I will also provide extensive class lecture notes. These notes will include R scripts illustrating all the main methods discussed in class.

4. Course Materials

No course textbooks have been assigned but most of my lectures are derived from the three textbooks listed below. The ESL and ISLR books have freely available PDF copies available on the authors' website. Students should check OWL (<http://owl.uwo.ca>) on a regular basis for news and updates. This is the primary method by which information will be disseminated to all students in the class. Students are responsible for checking OWL on a regular basis.

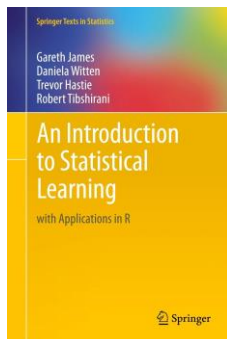
ESL Book



<http://statweb.stanford.edu/~tibs/ElemStatLearn/>

This is a celebrated book in the field of statistical/machine learning communities. It covers a large number of topics with substantial discussion of the mathematical aspects to the methods and algorithms. The authors and their colleagues, especially Leo Breiman, have made substantial contributions to ML.

ISLR Book



<http://www-bcf.usc.edu/~gareth/ISL/>

This is an easy to read simple account of a few of the most important methods discussed in the ESL book. A CRAN package ISLR is provided.

Applied Predictive Modelling



Covers many methods in ELS, more than ISL and with more depth and insight. Datasets are available in the CRAN package AppliedPredictiveModeling. The CRAN package caret implements many of the techniques from this book and an online tutorial provides a comprehensive overview: <http://topepo.github.io/caret/index.html>

5. Methods of Evaluation

The overall course grade will be calculated as listed below:

Participation	5%
MOOC	5%
Nonlinear Project	15%
Final Project	75%

Participation. Regular attendance is expected and attendance may be taken. This will be included in the participation grade. Contributing to the course by raising questions in class or with discussions with me after class will also be counted towards participation.

MOOC. Completing this online courses by achieving 90% on the quizzes will validate your basic competence. If successful, upload your Certificate of Accomplishment with Distinction, to your OWL webpage to earn 5%. Both the MOOC and the certificate are freely available. To enroll see: <https://online.stanford.edu/course/statistical-learning-self-paced>

Nonlinear Project (due Feb 26). Involves loess, spline regression or MARS with some data obtained by the student and producing a beautiful PDF report.

Final Project (due April 30). Involves applying the methods discussed in this course to some interesting data acquired by the student and producing a beautiful PDF report.

Note: all reports must be uploaded to the students' dropbox on OWL. Reports submitted by email cannot be accepted. Failure to reference the data source or sources or other relevant work may be regarded as a type of plagiarism and will be penalized. I will use suitable resources to ensure the quality and originality of the reports.

6. Accommodation and Accessibility

If you are unable to meet a course requirement due to illness or other serious circumstances, you must provide valid medical or supporting documentation to the Academic Counselling Office of your home faculty as soon as possible. If you are a Science student, the Academic Counselling Office of the Faculty of Science is located in WSC 140, and can be contacted at scibmsac@uwo.ca.

For further information, please consult the university's medical illness policy at http://www.uwo.ca/univsec/pdf/academic_policies/appeals/accommodation_medical.pdf.

7. Academic Policies

The website for Registrarial Services is <http://www.registrar.uwo.ca>.

In accordance with policy, <http://www.uwo.ca/its/identity/activatenonstudent.html>, a centrally administered e-mail account provided to students will be considered the individual's official university e-mail address. It is the responsibility of the account holder to ensure that e-mail received from the University at his/her official university address is attended to in a timely manner.

Scholastic offences are taken seriously and students are directed to read the appropriate policy, specifically, the definition of what constitutes a Scholastic Offence, at this website: http://www.uwo.ca/univsec/pdf/academic_policies/appeals/scholastic_discipline_undergrad.pdf.

8. Support Services

The policy on Accommodation for Students with Disabilities can be found here:
www.uwo.ca/univsec/pdf/academic_policies/appeals/accommodation_disabilities.pdf

The policy on Accommodation for Religious Holidays can be found here:
http://www.uwo.ca/univsec/pdf/academic_policies/appeals/accommodation_religious.pdf

Students who are in emotional/mental distress should refer to Mental Health@Western (http://www.health.uwo.ca/mental_health) for a complete list of options about how to obtain help. Additional student-run support services are offered by the USC, <http://westernusc.ca/services>.

This course is supported by the Science Student Donation Fund. If you are a BSc or BMSc student registered in the Faculty of Science or Schulich School of Medicine and Dentistry, you pay the Science Student Donation Fee. This fee contributes to the Science Student Donation Fund, which is administered by the Science Students' Council (SSC). One or more grants from the Fund have allowed for the purchase of equipment integral to teaching this course. You may opt out of the Fee by the end of September of each academic year by completing paperwork in the Faculty of Science's Academic Counselling Office. For further information on the process of awarding grants from the Fund or how these grants have benefitted undergraduate education in this course, consult the chair of the department or email the Science Students' Council at ssc@uwo.ca.