Study programme(s): Computer Science

Level: master

Course title: Continuous and Multivariate Probability and Statistics

Lecturer: Ivana Štajner-Papuga

Status: elective

**ECTS:** 6

Requirements: Discrete Probability and Statistics

## Learning objectives

Acquiring basic knowledge and skills in joint probability distribution, correlation coefficient, conditional probability distribution, bivariate normal distribution and multivariate distributions, as well as in some further statistical methods.

### Learning outcomes

Successfull students will be able to recognize the type of a problem and to apply techniques studied during the course. They will be able to use the proper softwer support.

## Syllabus

- Continuous Distributions
- Bivariate Distributions (joint probability distribution, correlation coefficient, conditional probability distribution, bivariate normal distribution)
- Multivariate Distributions
- Analysis of Variance
- Nonparametric Methods
- Regression Analysis
- Software support (*Statistica and R*)

# Literature

- 1. H. P. Hsu, Theory and Problems of Probability, Random Variables, and Random Processes, Schaum's Outline of Calaculus, McGraw-Hill BookCompany –selected chapters
- 2. D. Salvatore, D. Reagle, Theory and Problems of Statistics and Econometrics, Schaum's Outline of Calaculus, McGraw-Hill BookCompany –selected chapters

# Weekly teaching load

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Lectures:	Exercises:	Practical Exercises:	Student research:	Other:
2	2	0	0	0
Teaching met				

#### reaching methodology

- classical teaching methods;
- demonstrations of softwer;
- exercises.

Grading method (maximal number of points 100)						
Pre-exam obligations	points	Final exam	points			
Written test	40	Oral exam	40			
Practical test	20					