

41005 Advanced Computational Statistics a.y. 2021-22

PhD in Statistics & Computer Science

Bocconi University

Instructor: Giacomo Zanella

The course will introduce students to advanced methodologies in computational statistics. Topics will include numerical integration and sampling, advanced Monte Carlo method, graphical models, variational inferences and stochastic optimization. Various modeling examples will be considered, with a particular emphasis on Bayesian inferences and high-dimensional problems.