

Smoothing Methods in Statistics – Syllabus

- **Instructor:** Jing Wang

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- **Lectures:** M W F at 10:00 - 10:50 a.m., TH 204
- **Office Hours:** M at 3 - 5 p.m. and F at 3-4 p.m. (or by appointment)
- **Textbook:** Jeffrey S. Simonoff, *Smoothing Methods in Statistics*, Springer.
- **Grading:** Homework and projects 50%, presentation 50%

- **Important Dates:**

September 1	Monday. Labor Day holiday. <i>No classes.</i>
September 5	Friday. Last day to late register, last day to add a course.
October 3	Friday. Deadline for dropping courses (All colleges)
November 27-28	Thurs-Friday. Thanksgiving holiday. <i>No classes.</i>
December 5	Friday. Instruction ends.

- **Lecture Schedule**

WEEK	BRIEF DESCRIPTION
08/25 - 08/29	Introduction; Histogram
09/01 - 09/05	Frequency Polygon
09/08 - 09/12	Kernel Density Estimation
09/15 - 09/19	Selection of Kernels and bandwidth
09/22 - 09/26	Kernel Regression
09/29 - 10/03	Kernel Regression
10/06 - 10/10	Local polynomial Regression
10/13 - 10/17	Local polynomial Regression
10/20 - 10/24	Spline Estimation, B-splines
10/27 - 10/31	Smoothing Spline
11/03 - 11/07	Penalized Spline and Linear Mixed Model
11/10 - 11/14	Multivariate Smoothing, Additive Model
11/17 - 11/21	Paper Presentation
11/24 - 11/28	Paper Presentation
12/01 - 12/05	Paper Presentation

The instructor reserves the right to make any changes in the course she determines academically advisable. Changes will be announced in class. It is your responsibility to keep up with any changed policies.