

()

Class Number: 4669 Delivery Method: In Person

COURSE TIMES + LOCATION:

We 9:30 AM - 10:20 AM

AQ 3182, Burnaby

Fr 8:30 AM - 10:20 AM

AQ 3182, Burnaby

EXAM TIMES + LOCATION:

Dec 17, 2022

3:30 PM - 6:30 PM

SSCB 9200, Burnaby

INSTRUCTOR:

Haolun Shi

haoluns@sfu.ca

1 778 782-6998

PREREQUISITES:

STAT 302 or STAT 305 or STAT 350 or ECON 333 or equivalent, with a minimum grade of C-.

CALENDAR DESCRIPTION:

An introduction to the essential modern supervised and unsupervised statistical learning methods. Topics include review of linear regression, classification, statistical error measurement, flexible regression and classification methods, clustering and dimension reduction. Quantitative.

COURSE DETAILS:

1. Statistical Learning and Prediction
2. Measuring prediction error
3. Linear regression essentials and extensions
4. Classification: Predicting categorical data
5. Variable selection in linear regression
6. Non-linear regression methods
7. Trees and ensembles
8. Additional modern prediction methods
9. Unsupervised learning: clustering and dimension reduction

This course is accredited under the Canadian Institute of Actuaries (CIA) University Accreditation Program (UAP). Details of required courses and grades at Simon Fraser University are available here (https://www.cia-ica.ca/membership/university-accreditation-program-home/accredited-universities/accredited-university-detail?pav_universityid=236ca8c4-60e5-e511-80b9-00155d111030).

In addition to the specific university's internal policies on conduct, including academic misconduct, candidates pursuing credits for writing professional examinations shall see [mN5i mrsuiite iscondu abeefb5msity ron,ob](#)

Assignment	0%
Individual Project 1	0%
Individual Final Project	%
Midterm Test	0%
Final	%

NOTES:
