1 General Information

Instructor: Kate Cowles, 374 SH, 335-0727
kcowles@stat.uiowa.edu
Office hours: T 1:30 - 2:20 p.m.
W 11:30 - 12:20 p.m.
Th 1:30 - 2:20 p.m.
Please feel free to make appointments to see me outside of office hours,
and to send me questions by e-mail.
Department: Statistics and Actuarial Science, 241 SH
DEO: Dale Zimmerman, 241 SH, 335-0712
dale-zimmerman@uiowa.edu
Lectures: M, W, F 12:30 - 1:20 60 SH
Lab: Some W & F 12:30 - 1:20 41 SH
Web page: www.stat.uiowa.edu/~kcowles/s138_2010
Handouts, homework assignments, datasets, etc. will be posted on the web page for you to download.
ICON (www.icon.uiowa.edu) will be used for confidential postings.
Textbook: Cowles, Applied Bayesian Statistics (draft available on ICON webpage)
Albert, Bayesian Computation with R
(free electronic access at http://infohawk.uiowa.edu)

2 Course goals and objectives

Through hands-on experience with real data from a variety of applications, students will
learn the basics of designing and carrying out Bayesian analyses, and interpreting and communicating the results. Students will learn to use software packages including OpenBUGS and BOA to fit Bayesian models.

3 Evaluation of students

3.1 Homework

Homework assignments will consist of data analysis on the computer, written interpretation of computer output, and other written questions. In general, homework will be assigned each Fri. and will be due in class the following Fri. Exceptions to this schedule will be announced in class.

Show your work when solving written homework problems. For computer problems, turn
in printouts of your commands or programs and their output.

You are encouraged to study with others. However, if you do work with others on homework assignments, please: a) write up your own assignment and make sure you completely understand all solutions that you submit, and b) write the names of the others in your study group on your assignment.

Late homework will not be accepted except as required by university policy, i.e. because of “illness, mandatory religious obligations, or other unavoidable circumstances or University activities.”

3.2 Projects

Students will work in groups of three to carry out projects involving application of Bayesian methods to problems of their own choosing. Some examples are:

- Carry out a complete Bayesian analysis of a real dataset. This might involve:
  - description of the research question and dataset
  - specifying an appropriate Bayesian model
  - determining appropriate values for prior parameters
  - fitting the model using OpenBUGS
  - checking convergence
  - analyzing the output using BOA
  - reporting and interpreting the results

- Compare different methods of fitting the same model to the same dataset
  - normal approximations
  - MCMC
  - other simulation methods
  - analytical computation (if feasible)
  - etc.

- Carry out a Bayesian analysis of a dataset for which a classical analysis has been reported in a journal. Compare and contrast the results obtained by the two approaches.

- Fit a Bayesian model to a dataset using several different choices of prior (hyperparameters and/or functional form). Discuss the meaning of the different results, and the robustness of the model to prior specifications.

- Fit several different plausible Bayesian models to the same dataset. Carry out a check of model adequacy and model fit. Discuss the results.
• There are endless other possibilities. Find something that interests you, or see me for ideas.

I will expect more sophisticated projects from graduate students.

Projects will be carried out in three phases. Please meet with me at least once while you are working on each phase.

• Project proposal (due 11/01)
  This is a detailed description of what you plan to do, including question(s) to be addressed, dataset to be used, methods to be applied. Also specify the method of presentation that you intend for the final project. (See below.)

• Project interim report (due 11/17)
  This informal report will indicate that your project is “on track.” All computing should be done at this time. The report will include results obtained thus far and a brief summary (hand-written is O.K.) of what they mean and what remains to be done. In addition, the report will include a list of the tasks performed by each member of the project team.

• Project presentation (papers or presentation materials must be posted or submitted by 12/06)
  Projects must be finalized in a form that can be shared with the entire class, such as:
  – posting a document on the course web page
  – preparing a poster
  – giving an oral presentation with overheads, slides, or computer images
  
  Posters and oral presentations will be given in class during the final week of classes.

3.3 Exams

There will be two 1-hour midterm exams and one comprehensive 2-hour final. Students may bring one 8-1/2 x 11 in. sheet of paper with notes to each midterm, and 3 sheets to the final.

Missed exams may be made up only with documentation of reasons required by university policy (see “Late Homework” above).

Exam dates and times:

<table>
<thead>
<tr>
<th>Exam</th>
<th>Date</th>
<th>Time</th>
</tr>
</thead>
<tbody>
<tr>
<td>Midterm 1</td>
<td>Fri. 10/08</td>
<td>in class</td>
</tr>
<tr>
<td>Midterm 2</td>
<td>Fri. 11/05</td>
<td>in class</td>
</tr>
<tr>
<td>Final</td>
<td>Fri. 12/17</td>
<td>9:45</td>
</tr>
</tbody>
</table>
3.4 Grading

The course components will be weighted as follows:

<table>
<thead>
<tr>
<th>Component</th>
<th>Weight</th>
</tr>
</thead>
<tbody>
<tr>
<td>Homework</td>
<td>10%</td>
</tr>
<tr>
<td>Midterms</td>
<td>35% (17.5% each)</td>
</tr>
<tr>
<td>Project</td>
<td>20%</td>
</tr>
<tr>
<td>Final</td>
<td>35%</td>
</tr>
</tbody>
</table>

Grading will be on a curve, with +/− grades used. A grade of A+ represents exceptional work and rarely is awarded.

4 Extra Help

The Statistics Tutorial Lab, located in 202 CC, gives free tutorial assistance to students in 22S:2, 8, 25, and 39. In addition, several graduate students have volunteered to independently tutor students in various 22S: courses at mutually-arranged times and fees. Please check the web site www.stat.uiowa.edu/courses/tutoring.html for tutoring details.

5 College of Liberal Arts and Sciences: Policies and Procedures

5.1 Administrative Home of the Course

The administrative home of this course is the College of Liberal Arts and Sciences, which governs academic matters relating to the course such as the add/drop deadlines, the second-grade-only option, issues concerning academic fraud or academic probation, and how credits are applied for various graduation requirements. Different colleges might have different policies. If you have questions about these or other CLAS policies, visit your academic advisor or 120 Schaeffer Hall and speak with the staff. The CLAS Academic Handbook also contains important CLAS academic policies: www.clas.uiowa.edu/students/academic_handbook/index.shtml

5.2 Electronic Communication

University policy specifies that students are responsible for all official correspondences sent to their University of Iowa e-mail address (@uiowa.edu). Faculty and students should use this account for correspondences. (Operations Manual, III.15.2. Scroll down to k.11.)

5.3 Accommodations for Disabilities

A student seeking academic accommodations first must register with Student Disability Services and then meet with an SDS counselor who determines eligibility for services. A
student approved for accommodations should meet privately with the course instructor to arrange particular accommodations. www.uiowa.edu/~sds/

5.4 Academic Fraud

Plagiarism and any other activities that result in a student presenting work that is not his or her own are academic fraud. Academic fraud is reported to the departmental DEO and then to the Associate Dean for Academic Programs and Services in the College of Liberal Arts and Sciences who deals with academic fraud according to these guidelines: www.clas.uiowa.edu/students/academic_handbook/ix.shtml

5.5 Making a Suggestion or a Complaint

Students have the right to make suggestions or complaints and should first visit with the instructor, then with the course supervisor if appropriate, and next with the departmental DEO. All complaints must be made within six months of the incident. www.clas.uiowa.edu/students/academic_handbook/ix.shtml#5

5.6 Understanding Sexual Harassment

Sexual harassment subverts the mission of the University and threatens the well-being of students, faculty, and staff. All members of the UI community have a responsibility to uphold this mission and to contribute to a safe environment that enhances learning. Incidents of sexual harassment should be reported immediately. Visit www.uiowa.edu/~eod/policies/sexual-harassment-guide/index.html for definitions, assistance, and the full policy.

5.7 Reacting Safely to Severe Weather

The University of Iowa Operations Manual section 16.14 outlines appropriate responses to a tornado (i) or to a similar crisis. If a tornado or other severe weather is indicated by the UI outdoor warning system, members of the class should seek shelter in rooms and corridors in the innermost part of a building at the lowest level, staying clear of windows, corridors with windows, or large free-standing expanses such as auditoriums and cafeterias. The class will resume, if possible, after the UI outdoor warning system announces that the severe weather threat has ended. For more information on Hawk Alert and the siren warning system, visit the Public Safety web site at www.uiowa.edu/~pubsfty/intlinks.htm.

5.8 Student Classroom Behavior

The ability to learn is lessened when students engage in inappropriate classroom behavior, distracting others; such behaviors are a violation of the Code of Student Life. When disruptive activity occurs, a University instructor has the authority to determine classroom
seating patterns and to request that a student exit the classroom, laboratory, or other area used for instruction immediately for the remainder of the period. One-day suspensions are reported to appropriate departmental, collegiate, and Student Services personnel (Office of the Vice President for Student Services and Dean of Students).

5.9 University Examination Policies

5.9.1 Missed Exam Policy

University policy requires that students be permitted to make up examinations missed because of illness, mandatory religious obligations, certain University activities, or unavoidable circumstances. Excused absence forms are required and are available on the Registrar web site. [www.registrar.uiowa.edu/forms/absence.pdf](http://www.registrar.uiowa.edu/forms/absence.pdf)

5.9.2 Final Examinations

Final exams may be offered only during finals week. No exams of any kind are allowed during the last week of classes. Students should not ask their instructor to reschedule a final exam since the College does not permit rescheduling of a final exam once the semester has begun. Questions should be addressed to the Associate Dean for Undergraduate Programs and Curriculum.

An undergraduate student who has two final examinations scheduled for the same period or more than three examinations scheduled for the same day may file a request for a change of schedule before the published deadline at the Registrar’s Service Center, 17 Calvin Hall, 8-4 M-F, (384-4300).

6 Syllabus

This is an approximate schedule. I will update it as needed during the semester. “Cowles” in reading assignments refers to my draft textbook, available on the ICON web page.

<table>
<thead>
<tr>
<th>Date Range</th>
<th>Topic</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>08/23 - 08/27</td>
<td>Review of probability and Bayes’ theorem</td>
<td>Lab Fri. 8/27</td>
</tr>
<tr>
<td></td>
<td>Reading: Cowles, Chapters 1 and 2</td>
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<tr>
<td>08/30 - 09/03</td>
<td>Bayesian inference for proportions</td>
<td>Reading: Cowles, Chapter 3</td>
</tr>
<tr>
<td>09/08 - 09/10</td>
<td>Summarizing posterior distributions</td>
<td>09/06 Labor Day; no class</td>
</tr>
<tr>
<td></td>
<td>Reading: Cowles, Chapters 4 and 5</td>
<td>Lab Fri. 09/10</td>
</tr>
</tbody>
</table>

6
<table>
<thead>
<tr>
<th>Date Range</th>
<th>Topic</th>
<th>Reading Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>09/13 - 09/17</td>
<td>Other 1-parameter models</td>
<td>Reading: Cowles, Chapters 5 and 6</td>
</tr>
<tr>
<td>09/20 - 09/24</td>
<td>Intro to multiparameter models</td>
<td>Lab Fri. 09/24 Reading: Cowles, Chapter 7</td>
</tr>
<tr>
<td>09/27 - 10/01</td>
<td>Bayesian computing</td>
<td>Reading: Cowles, Chapter 8</td>
</tr>
<tr>
<td>10/04 - 10/08</td>
<td>Hierarchical models</td>
<td>Lab Wed. 10/06 Midterm 1 Reading: Cowles, Chapter 9; selections from OpenBUGS manual</td>
</tr>
<tr>
<td>10/11 - 10/15</td>
<td>Hierarchical models; More Bayesian computing</td>
<td>Albert, selected sections</td>
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<tr>
<td>10/18 - 10/22</td>
<td>Bayesian Regression</td>
<td>Reading: Cowles, Chapter 10</td>
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<td>Lab Fri. 10/22</td>
</tr>
<tr>
<td>10/25 - 10/29</td>
<td>Hierarchical regression models</td>
<td>Reading: Cowles, Chapter 11</td>
</tr>
<tr>
<td>11/01 - 11/05</td>
<td>Hierarchical, continued; model checking and comparison</td>
<td>Project proposals due Mon. 11/01 Lab. Wed. 11/03 Midterm 2 Reading: Cowles, Chapter 12</td>
</tr>
<tr>
<td>11/08 - 11/12</td>
<td>Hypothesis testing, etc. continued</td>
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<tr>
<td>11/15 - 11/19</td>
<td>Special topics</td>
<td>Project interim reports due Wed. 11/17 Lab. Fri. 11/19 Reading: Cowles, Chapter 13</td>
</tr>
<tr>
<td>11/22 - 11/26</td>
<td>No class</td>
<td></td>
</tr>
<tr>
<td>11/29 - 12/03</td>
<td>Special topics; nonparametric Bayes methods</td>
<td></td>
</tr>
<tr>
<td>12/06 - 12/10</td>
<td>Project presentations and review</td>
<td>Projects due 12/06 Lab Fri. 12/10</td>
</tr>
<tr>
<td>12/17</td>
<td>Final exam, 9:45 a.m.</td>
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</tbody>
</table>