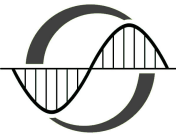




UNIVERSITÀ
degli STUDI
di CATANIA



DIPARTIMENTO DI FISICA E ASTRONOMIA
“ETTORE MAJORANA”

DOTTORATO DI RICERCA IN FISICA
ANNO ACCADEMICO 2021/2022

ADVANCED STATISTICAL METHODS FOR ASTRONOMY AND ASTROPHYSICS

2 CFU

Teaching staff

Alessandro Lanzafame

Email: a.lanzafame@unict.it

Office: DFA 210, OACT 48

Telephone: +39 095 3785337, +39 095 7332239

Program of the course:

- 1) Probability and Statistical Distributions. Uncertainties; Axioms of probability; Conditional probabilities; Bayes' theorem; Independent events; Random variables; Density and distribution functions; Quantile function.
- 2) Classical Statistical inference. Concepts of statistical inference; Classical vs. Bayesian Statistical Inference. Maximum Likelihood Estimation (MLE). Goodness of fit and Model Selection; Confidence Estimates; Hypothesis Testing; Comparison of distributions; Non-parametric Modeling. Selection effects and luminosity function estimation; Survival analysis.
- 3) Bayesian Statistical inference. Bayesian priors and posteriors; Uncertainty quantification; Model selections; The Montecarlo Marcov Chain (MCMC) method.
- 4) Reduction of dimensionality. Principal component analysis (PCA)
- 5) Regression and model fitting. Formulation of the regression problem; Linear and nonlinear regression; Regression robust to outliers; Gaussian process regression; Overfitting and underfitting.
- 6) Classification. Principles; K-nearest-neighbor classifier; Decision trees

Bibliography:

- 1) Statistics, Data Mining, and Machine Learning in Astronomy, by Z. Ivencić et al. Princeton, NJ: Princeton University Press, 2014
- 2) Modern Statistical Methods for Astronomy, by Eric D. Feigelson , G. Jogesh Babu, Cambridge, UK: Cambridge University Press, 2012
- 3) Practical Bayesian Inference: A Primer for Physical Scientists by C. Bailer-Jones, Cambridge UK: Cambridge University Press, 2017