MATH 707: ST: Introduction to Bayesian Analysis
Spring 2022 Course Syllabus

NJIT Academic Integrity Code: All Students should be aware that the Department of Mathematical Sciences takes the University Code on Academic Integrity at NJIT very seriously and enforces it strictly. This means that there must not be any forms of plagiarism, i.e., copying of homework, class projects, or lab assignments, or any form of cheating in quizzes and exams. Under the University Code on Academic Integrity, students are obligated to report any such activities to the Instructor.

Please be sure you read and fully understand our DMS Online Exam Policy.

COURSE INFORMATION

Course Description: A current research topic of interest to departmental faculty. Typical topics include: computational fluid dynamics, theoretical fluid dynamics, acoustics, wave propagation, dynamical systems, theoretical and numerical aspects of combustion, mathematical biology, and various topics in statistics.

Number of Credits: 3

Prerequisites: Math 662 and Math 665 or Departmental approval.

Course-Section and Instructors:

Course-Section	Instructor
Math 707-002	Professor J. M. Loh

Office Hours for All Math Instructors: Spring 2022 Office Hours and Emails

Required Textbook:

Title	*Bayesian Data Analysis*
Author	Gelman, Carlin, Stern, Dunson Vehtari and Rubin
Edition	3rd
Publisher	Chapman & Hall
ISBN #	9781439840955

University-wide Withdrawal Date: The last day to withdraw with a **W** is **Monday, April 4, 2022**. It will be strictly enforced.

POLICIES

DMS Course Policies: All DMS students must familiarize themselves with, and adhere to, the Department of Mathematical Sciences Course Policies, in addition to official university-wide policies. DMS takes these policies very seriously and enforces them strictly.

Grading Policy: The final grade in this course will be determined as follows:

Homework/Quizzes	25%
Paper presentation	20%
Project	30%
Exam	25%

Your final letter grade will be based on the following tentative curve. Note: The grading scale is tentative and serves only as a guide. The actual grades will be based on curved scores.

A	90 - 100	C+	60 - 69
B+	80 - 89	C	50 - 59
B	70 - 79	F	0 - 49

Attendance Policy: Attendance at all classes will be recorded and is **mandatory**. Please make sure you read and fully understand the Math Department's Attendance Policy. Class attendance and participation can contribute up to 5% of the grade at the instructor's discretion.

Homework: No late homework will be accepted.

Discussing homework with classmates and the instructor is allowed. However, all homework are to be completed individually.

Exams: There will be one exam during the semester:

Midterm Exam	Week 8
Final Exam Period	May 6 - May 12, 2022

The final exam will test your knowledge of all the course material taught in the entire course. Make sure you read and fully understand the Math Department's Examination Policy. This policy will be strictly enforced.

Makeup Exam Policy: There will be **NO MAKE-UP QUIZZES OR EXAMS** during the semester. In the event an exam is not taken under rare circumstances where the student has a legitimate reason for missing the exam, the student should contact the Dean of Students office and present written verifiable proof of the reason for missing the exam, e.g., a doctor's note, police report, court notice, etc. clearly stating the date AND time of the mitigating problem. The student must also notify the Math Department Office/Instructor that the exam will be missed.

Cellular Phones: All cellular phones and other electronic devices must be switched off during all class times.

ADDITIONAL RESOURCES

Further Assistance: For further questions, students should contact their instructor. All instructors have regular office hours during the week. These office hours are listed on the Math Department's webpage for Instructor Office Hours and Emails.

Accommodation of Disabilities: The Office of Accessibility Resources and Services (OARS) offers long term and temporary accommodations for undergraduate, graduate and visiting students at NJIT.

If you are in need of accommodations due to a disability please contact Scott Janz, Associate Director of Disability Support Services at 973-596-5417 or via email at scott.p.janz@njit.edu. The office is located in Kupfrian Hall, Room 201. A Letter of Accommodation Eligibility from the Office of Accessibility Resources and Services office authorizing your accommodations will be required.

For further information regarding self identification, the submission of medical documentation and additional support services provided please visit the Office of Accessibility Resources and Services (OARS) website at:

https://www.njit.edu/studentsuccess/accessibility/

Important Dates (See: Spring 2022 Academic Calendar, Registrar)

Date	Day	Event
January 18, 2022	Tuesday	First Day of Classes
January 22, 2022	Saturday	Saturday Classes Begin
January 24, 2022	Monday	Last Day to Add/Drop Classes
March 14, 2022	Monday	Spring Recess Begins
March 19, 2022	Saturday	Spring Recess Ends
April 4, 2022	Monday	Last Day to Withdraw
April 15, 2022	Friday	Good Friday - No Classes
April 17, 2022	Sunday	Easter Sunday - No Classes
May 3, 2022	Tuesday	Friday Classes Meet
May 3, 2022	Tuesday	Last Day of Classes
May 4 - May 5, 2022	Wednesday and Thursday	Reading Days
May 6 - May 12, 2022	Friday to Thursday	Final Exam Period

Course Outline

Week#	Subject Topic
1	Introduction
2	Probability
3	Single parameter models
4	Normal models
5	Multiparameter models
6	MCMC
7	MCMC
8	**Midterm Exam**
9	Hierarchical Models
10	Regression models
11	Generalized linear models
12	Non-linear models
13	Gaussian Process models
14	Review