

# Computational statistics



**Component**  
École Nationale  
Supérieure  
d'Électrotechnique  
d'Électronique  
d'Informatique  
d'Hydraulique  
et des  
Télécommunications

## In brief

- **Ametys Code:** M34HLGGK
- **Open to exchange students:** Yes

## Presentation

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### Objectives

Introduce the main estimation algorithms.

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### Description

Course outline

- Expectation-maximization algorithm
  - Monte Carlo algorithms
  - Variational approximation
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### Pre-requisites

- Linear algebra

- Probability
- Statistics (estimation)
- Advanced statistics (Markov chains, Bayesian estimation)