ANX-PR/CL/001-01
LEARNING GUIDE

SUBJECT
93000939 - Statistical Modelling

DEGREE PROGRAMME
09AT - Master Universitario en Teoría de la Señal y Comunicaciones

ACADEMIC YEAR & SEMESTER
2020/21 - Semester 1
Index

Learning guide

1. Description .................................................................................................................. 1
2. Faculty ......................................................................................................................... 1
3. Prior knowledge recommended to take the subject ..................................................... 2
4. Skills and learning outcomes ...................................................................................... 2
5. Brief description of the subject and syllabus .............................................................. 3
6. Schedule ..................................................................................................................... 6
7. Activities and assessment criteria ............................................................................... 9
8. Teaching resources .................................................................................................... 11
9. Other information ..................................................................................................... 12
1. Description

1.1. Subject details

<table>
<thead>
<tr>
<th>Name of the subject</th>
<th>93000939 - Statistical Modelling</th>
</tr>
</thead>
<tbody>
<tr>
<td>No of credits</td>
<td>3 ECTS</td>
</tr>
<tr>
<td>Type</td>
<td>Optional</td>
</tr>
<tr>
<td>Academic year of the</td>
<td></td>
</tr>
<tr>
<td>programme</td>
<td>First year</td>
</tr>
<tr>
<td>Semester of tuition</td>
<td>Semester 1</td>
</tr>
<tr>
<td>Tuition period</td>
<td>September-January</td>
</tr>
<tr>
<td>Tuition languages</td>
<td>English</td>
</tr>
<tr>
<td>Degree programme</td>
<td>09AT - Master Universitario en</td>
</tr>
<tr>
<td></td>
<td>Teoria de la Señal y Comunicaciones</td>
</tr>
<tr>
<td>Centre</td>
<td>09 - Escuela Tecnica Superior de</td>
</tr>
<tr>
<td></td>
<td>Ingenieros de Telecomunicacion</td>
</tr>
<tr>
<td>Academic year</td>
<td>2020-21</td>
</tr>
</tbody>
</table>

2. Faculty

2.1. Faculty members with subject teaching role

<table>
<thead>
<tr>
<th>Name and surname</th>
<th>Office/Room</th>
<th>Email</th>
<th>Tutoring hours *</th>
</tr>
</thead>
<tbody>
<tr>
<td>Pedro Jose Zufiria Zatarain</td>
<td>A-306</td>
<td><a href="mailto:pedro.zufiria@upm.es">pedro.zufiria@upm.es</a></td>
<td>Tu - 12:00 - 13:00</td>
</tr>
<tr>
<td>(Subject coordinator)</td>
<td></td>
<td></td>
<td>Additional tutoring hours to be agreed between professor and students.</td>
</tr>
</tbody>
</table>

* The tutoring schedule is indicative and subject to possible changes. Please check tutoring times with the faculty member in charge.
3. Prior knowledge recommended to take the subject

3.1. Recommended (passed) subjects

The subject - recommended (passed), are not defined.

3.2. Other recommended learning outcomes

- The student should have a fundamental undergraduate level knowledge of: 1) linear algebra, 2) mathematical analysis and 3) probability theory.

4. Skills and learning outcomes *

4.1. Skills to be learned

CB06 - Poseer y comprender conocimientos que aporten una base u oportunidad de ser originales en el desarrollo y/o aplicación de ideas, a menudo en un contexto de investigación

CB07 - Que los estudiantes sepan aplicar los conocimientos adquiridos y su capacidad de resolución de problemas en entornos nuevos o poco conocidos dentro de contextos más amplios (o multidisciplinares) relacionados con su área de estudio

CB10 - Que los estudiantes posean las habilidades de aprendizaje que les permitan continuar estudiando de un modo que habrá de ser en gran medida autodirigido o autónomo

CT01 - Capacidad para comprender los contenidos de clases magistrales, conferencias y seminarios en lengua inglesa

CT04 - Capacidad para trabajar de forma efectiva como individuo, organizando y planificando su propio trabajo, de forma independiente o como miembro de un equipo
CT05 - Capacidad para gestionar la información, identificando las fuentes necesarias, los principales tipos de documentos técnicos y científicos, de una manera adecuada y eficiente

4.2. Learning outcomes

RA13 - Capability to construct parameter estimators, hypothesis tests and linear regression models.

RA14 - Capability to model real phenomena using probability theory.

RA15 - Capability to relate the foundations of statistical inference with standard machine learning schemes.

RA12 - Capability to construct probabilistic models from experimental data using inference tools.

* The Learning Guides should reflect the Skills and Learning Outcomes in the same way as indicated in the Degree Verification Memory. For this reason, they have not been translated into English and appear in Spanish.

5. Brief description of the subject and syllabus

5.1. Brief description of the subject

The course covers the fundamental aspects of frequentist statistical inference (parameter estimation, hypothesis tests, linear regression), and their application to solve engineering problems.

In addition, some fundamental aspects of Bayesian inference are also addressed.

Finally, the relationship between statistical inference and some basic machine learning paradigms is also outlined.
5.2. Syllabus

1. Introduction.
   1.1. Engineering and statistical modelling.
   1.2. Course general overview.

2. Review of probability theory.
   2.2. Discrete and continuous random variables.
   2.3. Joint probability distributions.

3. Descriptive Statistics.
   3.1. Random sampling. Sample mean, median, range and variance.
   3.2. Histograms, box-plots and time-series graphical representations.

4. Sample distribution and parameter point estimation.
   4.1. Point estimation.
   4.2. Sample distribution and Central Limit Theorem.
   4.3. Unbiased estimators. Variance and mean square error of a point estimator.
   4.5. Bayesian reasoning. Bayesian point estimation.

5. Statistical intervals.
   5.1. Confidence intervals for the mean and variance of a normal distribution.
   5.2. Confidence intervals for the proportion of a population.
   5.3. Tolerance and prediction intervals.

6. Hypothesis tests for a single sample.
   6.1. Definition of hypothesis tests.
   6.2. Tests for mean and variance of a normal distribution.
   6.3. Tests for a population proportion.
   6.4. Bayesian tests.

7. Linear regression and correlation.
   7.1. Linear simple regression.
7.2. Correlation.

7.3. Linear multiple regression.

7.4. Bayesian linear regression.

8. Towards machine learning: fundamental problems and tools.
# 6. Schedule

## 6.1. Subject schedule*

<table>
<thead>
<tr>
<th>Week</th>
<th>Face-to-face classroom activities</th>
<th>Face-to-face laboratory activities</th>
<th>Distant / On-line</th>
<th>Assessment activities</th>
</tr>
</thead>
</table>
| 1    | Sections 1.1, 1.2 and 2.1 of syllabus.  
Duration: 01:30  
Lecture  
Exercises.  
Duration: 00:30  
Problem-solving class | | | |
| 2    | Sections 2.2 and 2.3 of syllabus.  
Duration: 01:00  
Lecture  
Exercises.  
Duration: 01:00  
Problem-solving class | | | |
| 3    | Section 3.1 of syllabus.  
Duration: 01:30  
Lecture  
Exercises  
Duration: 00:30  
Problem-solving class | | | |
| 4    | Section 3.2 of syllabus.  
Duration: 01:30  
Lecture  
Exercises.  
Duration: 00:30  
Problem-solving class | | | |
| 5    | Sections 4.1, 4.2 and 4.3 of syllabus..  
Duration: 01:30  
Lecture  
Exercises.  
Duration: 00:30  
Problem-solving class | | | |
| 6    | Section 4.4 of syllabus.  
Duration: 01:30  
Lecture  
Exercises.  
Duration: 00:30  
Problem-solving class | | | |
<table>
<thead>
<tr>
<th>Section</th>
<th>Duration</th>
<th>Lecture</th>
<th>Exercises</th>
<th>Problem-solving class</th>
<th>Online evaluation exam</th>
<th>Online test</th>
<th>Continuous assessment</th>
<th>Not Presental</th>
<th>Duration</th>
<th>Homework</th>
<th>Individual work</th>
<th>Continuous assessment</th>
<th>not presental</th>
<th>Duration</th>
</tr>
</thead>
<tbody>
<tr>
<td>5.1</td>
<td>01:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>5.2-5.3</td>
<td>01:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>6.1-6.2</td>
<td>01:00</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>6.2-6.3</td>
<td>01:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>6.4</td>
<td>01:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>7.1-7.2</td>
<td>01:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>7.3-7.4</td>
<td>01:00</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>8</td>
<td>00:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>9</td>
<td>00:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>00:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>11</td>
<td>00:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>12</td>
<td>00:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>13</td>
<td>00:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>14</td>
<td>00:30</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>---</td>
<td>---</td>
<td>---</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
| 15 | Online evaluation exam.  
Online test  
Continuous assessment  
Not Presental  
Duration: 01:00  
Homework 2.  
Individual work  
Continuous assessment  
Not Presental  
Duration: 07:00 |   |
| 16 | Final project.  
Individual work  
Continuous assessment  
Not Presental  
Duration: 15:00 |   |
| 17 | Presental evaluation exam.  
Written test  
Continuous assessment  
Presental  
Duration: 03:00  
Final exam.  
Written test  
Final examination  
Presental  
Duration: 04:00 |   |

Depending on the programme study plan, total values will be calculated according to the ECTS credit unit as 26/27 hours of student face-to-face contact and independent study time.

* The schedule is based on an a priori planning of the subject; it might be modified during the academic year, especially considering the COVID19 evolution.
7. Activities and assessment criteria

7.1. Assessment activities

7.1.1. Continuous assessment

<table>
<thead>
<tr>
<th>Week</th>
<th>Description</th>
<th>Modality</th>
<th>Type</th>
<th>Duration</th>
<th>Weight</th>
<th>Minimum grade</th>
<th>Evaluated skills</th>
</tr>
</thead>
<tbody>
<tr>
<td>8</td>
<td>Online evaluation exam.</td>
<td>Online test</td>
<td>No Presential</td>
<td>01:00</td>
<td>10%</td>
<td>0 / 10</td>
<td>CT01 CB07</td>
</tr>
<tr>
<td>8</td>
<td>Homework 1.</td>
<td>Individual work</td>
<td>No Presential</td>
<td>06:00</td>
<td>15%</td>
<td>0 / 10</td>
<td>CT01 CB07</td>
</tr>
<tr>
<td>15</td>
<td>Online evaluation exam.</td>
<td>Online test</td>
<td>No Presential</td>
<td>01:00</td>
<td>10%</td>
<td>0 / 10</td>
<td>CT01 CB07</td>
</tr>
<tr>
<td>15</td>
<td>Homework 2.</td>
<td>Individual work</td>
<td>No Presential</td>
<td>07:00</td>
<td>15%</td>
<td>0 / 10</td>
<td>CT01 CB07</td>
</tr>
<tr>
<td>16</td>
<td>Final project.</td>
<td>Individual work</td>
<td>No Presential</td>
<td>15:00</td>
<td>30%</td>
<td>0 / 10</td>
<td>CT01 CB07</td>
</tr>
<tr>
<td>17</td>
<td>Presential evaluation exam.</td>
<td>Written test</td>
<td>Face-to-face</td>
<td>03:00</td>
<td>20%</td>
<td>0 / 10</td>
<td>CT01 CB07</td>
</tr>
</tbody>
</table>

7.1.2. Final examination

<table>
<thead>
<tr>
<th>Week</th>
<th>Description</th>
<th>Modality</th>
<th>Type</th>
<th>Duration</th>
<th>Weight</th>
<th>Minimum grade</th>
<th>Evaluated skills</th>
</tr>
</thead>
<tbody>
<tr>
<td>17</td>
<td>Final exam.</td>
<td>Written test</td>
<td>Face-to-face</td>
<td>04:00</td>
<td>100%</td>
<td>5 / 10</td>
<td>CT01 CB07</td>
</tr>
</tbody>
</table>

7.1.3. Referred (re-sit) examination
No se ha definido la evaluación extraordinaria.

7.2. Assessment criteria

By default, students will be continuously evaluated along the course. Nevertheless, according to the "Normativa de Evaluación de la Universidad Politécnica de Madrid", students can be evaluated via a single final exam whenever they communicate their will to the Secretariat of the Departamento de Señales, Sistemas y Radiocomunicaciones by means of an official request before the deadline of the corresponding academic year. This last option implies the resignation for continuous evaluation.

The course extraordinary evaluation will be carried out via a single exam, independently of the option selected during regular evaluation.

Regular continuous evaluation will be performed as follows:

- Homeworks and proposed classroom exercises (30%). Besides the proposed exercises in class, the professor will propose 2 homeworks to be solved by the students and submitted at the established dates. Such exercises and homeworks will have to be solved using the theoretical foundations and the software tools presented in the course.

- 2 online exams each having a weight of 10% of the final grade. The first exam will cover from Section 1 to Section 5. The second part will cover from Section 5 to Section 8.

- 1 presential exam having a weight of 20% of the final grade, covering all course Sections.

- Final Project (30% of final grade).

- The students will be evaluated, by default, via the continuous evaluation procedure. If a student wants to renounce his/her right to continuous evaluation, he/she will have to communicate it to the course coordinator and the Department Secretarut, before the established deadline. The final proof will evaluate the same skills about the course. Hence, it will make use of the same evaluation techniques than the ones employed for continuous evaluation (EX, ET, TG, etc.), although the corresponding activities will be concentrated on the evaluations hours and dates approved by the "Junta de Escuela" for the present year and semester.

This alternative final evaluation will represent the 100% of the final grade.
## 8. Teaching resources

### 8.1. Teaching resources for the subject

<table>
<thead>
<tr>
<th>Name</th>
<th>Type</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mariano García Otero. Probability and Random Variables. (Notes)</td>
<td>Bibliography</td>
<td>Fundamental.</td>
</tr>
<tr>
<td>R programming language tutorial.</td>
<td>Web resource</td>
<td>Fundamental.</td>
</tr>
<tr>
<td>Moodle.</td>
<td>Web resource</td>
<td>Links to homeworks, documents and videos related to the course.</td>
</tr>
</tbody>
</table>
9. Other information

9.1. Other information about the subject

The course will be taught in English.

The student will have to work between 26 and 27 hours for each course credit or unit.

Besides the use of the Moodle platform, in case of need, the communication between professors and students will be carried out using Zoom and/or Collaborate.

Relationship with Sustainable Development Goals:

On the one hand, the course contributes to SDG 4 (sub-objective 4.4): Increase the number of young and adult people having professional and technical competences necessary to have access to employment and entrepreneurship.

On the other hand, the course studies fundamental mathematical and statistical tools to be employed in the modelling of different types of systems such as biological ones (SDG 3), data processing ones for industrial innovation and sustainable cities/communitie (SDGs 9 and 11), climate ones (SDG 13) or ecosystems (SDGs 14 and 15).