



LUND
UNIVERSITY

Faculty of Science

MASM25, Mathematical Statistics: Spatial Statistics with Image Analysis, 7.5 credits

*Matematisk statistik: Spatial statistik med bildanalys, 7,5
högskolepoäng*

Second Cycle / Avancerad nivå

Details of approval

The syllabus was approved by Study programmes board, Faculty of Science on 2007-07-01 and was last revised on 2007-07-01. The revised syllabus applies from 2007-07-01, autumn semester 2007.

General Information

The course is an elective course for second-cycle studies for a Master of Science in Mathematical statistics.

Language of instruction: Swedish and English

Main field of studies

Mathematical Statistics

Mathematics

Depth of study relative to the degree requirements

A1N, Second cycle, has only first-cycle course/s as entry requirements

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Learning outcomes

The aim of the course is that students on completion of the course should have acquired the following knowledge and skills:

Knowledge and understanding

On completion of the course, the students are expected to:

- explain and use the concept of a stochastic model, in particular from a Bayesian perspective,
- describe the principles of Bayesian modelling and inference,

- identify and describe stochastic models and analysis methods for high-dimensional problems, in particular regarding spatial statistics and image analysis.

Competence and skills

On completion of the course, the students are expected to:

- independently suggest and analyze stochastic models for high-dimensional data, in particular in spatial statistics and image analysis,
- independently implement a computer program for the solution of a given statistical problem and relating analysis method,
- present motivations, course of action, and conclusions in the solution of a given statistical problem, both written and orally.

Judgement and approach

On completion of the course, the students are expected to:

- identify and problematize possibilities and limitations of stochastic modelling and inference, in particular in high-dimensional problems,
- be able to assume a stochastic point of view on random variation in natural phenomena.

Course content

Bayesian methods for stochastic modelling, classification and reconstruction. Random fields, Gaussian random fields, Kriging, Markov fields, Gaussian Markov random fields, non-Gaussian observations. Covariance functions, multivariate techniques. Simulation methods for stochastic inference (Gibbs sampling). Applications in climate, environmental statistics, remote sensing, and spatial statistics.

Course design

Teaching consists of lectures, exercises, computer exercises and projects. Participation in computer exercises, projects and thereby integrated teaching is compulsory.

Assessment

The examination is done by written and oral presentation of the the project.

Subcourses that are part of this course can be found in an appendix at the end of this document.

Grades

Marking scale: Fail, Pass, Pass with distinction.

For passing grade on the entire course passing grade on the project presentation (written and oral), and participation in compulsory parts are required.

The grade is formed by weighing together the results on the parts which are included the examination.

Entry requirements

For admission to the course knowledge equivalent to at least one of the courses MASC03, Markov processes, 7.5 credits or MASC04, Stationary Stochastic processes, 7.5 credits are required together with English B.

Further information

Subcourses in MASM25, Mathematical Statistics: Spatial Statistics with Image Analysis

Applies from H15

- 0702 Project part 1, 2,5 hp
Grading scale: Fail, Pass
- 0703 Project part 2, 5,0 hp
Grading scale: Fail, Pass

Applies from H11

- 1101 Project Work, 7,5 hp
Grading scale: Fail, Pass, Pass with distinction