Simulation and computation 710 (STC 710)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	15.00
NQF Level	08
Programmes	BComHons *Mathematical Statistics*
	BScHons *Mathematical Statistics*
Prerequisites	Admission to either BScHons Mathematical Statistics or BComHons Mathematical Statistics or BScHons Statistics and Data Science or BComHons Statistics and Data Science
Contact time	1 lecture per week
Language of tuition	Module is presented in English
Department	Statistics
Period of presentation	Semester 1 or Semester 2

Module content

Efficient programming, Monte Carlo simulation, sampling of discrete and continuous probability models, General transformation methods, Accept-reject methods, Monte Carlo integration, importance sampling, numerical optimisation, Metropolis-Hastings algorithm, GIBBS sampling.

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