

III Advanced Course on Astrostatistics: Hands-on activities

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INPE, SJ Campos – SP


- First day:
- Brief introduction to R
 - Some statistical functions and graphic tools
 - Time series analysis using astronomical (univariate and multivariate) datasets
 - Spectral analysis: periodogram

- Second day:
- Examples with likelihood, prior and posterior density
 - Integration methods (MC integration, importance sampling) with examples
 - Exploratory data analysis and regression models (Bayesian and classical approach)

Outline (cont.)

- Second day:
- Examples with likelihood, prior and posterior density
 - Integration methods (MC integration, importance sampling) with examples
 - Exploratory data analysis and regression models (Bayesian and classical approach)
- Third day:
- MCMC algorithm in R (examples)
 - Examples using OpenBugs/WinBugs

Statistical softwares


Software:  is a free software environment for statistical computing and graphics

`www.r-project.org`

Code editor: Tinn-R, edit code and run it in R (for Windows)

`www.sciviews.org/Tinn-R`


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Additional software:  OpenBUGS (for Linux and Windows) to make practical MCMC methods available to applied statisticians

<http://mathstat.helsinki.fi/openbugs>

About R:

- It compiles and runs on a wide variety of UNIX platforms, Windows and Mac OS
- **Basic functions and techniques:** arithmetic, operations with matrices, linear algebra, exploratory data analysis/descriptive statistics, algebra, graphical tools, etc.
- **Statistical techniques:** linear and nonlinear modeling, statistical tests, time series analysis, classification, clustering, maximum likelihood estimation, bayesian inference, etc

- **Contributed extension packages** for additional techniques: **ts** (time series included in the R release), **geoR** (analysis of geostatistical data), **geoRglm** (generalised linear spatial models), **ads** (spatial point patterns analysis), **dlm** (Bayesian and likelihood analysis of Dynamic Linear Models), etc

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For astronomical datasets and tips available at
<http://astrostatistics.psu.edu>

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about the school

Examples using R