SU DEPARTMENT OF MATHEMATICS AND COMPUTER SCIENCE

SYLLABUS (Tentative)

MATH 490—Special Topics: Prediction Methods

OBJECTIVES: To introduce students to popular methods for using data to make predictions; to introduce

students to the R programming language via RStudio

INTENDED FOR: Junior- and senior-level mathematics and computer science majors

PREREQUISITES: MATH 202, MATH 216, and COSC 117

TEXTS: 1) Who's #1?: The Science of Rating and Ranking, by Amy N. Langville and Carl D. Meyer,

Princeton University Press 2012, ISBN 978-0691154220

2) Introduction to Stochastic Processes with R, by Robert P. Dobrow, John Wiley & Sons,

Inc. 2016, ISBN 978-1118740651

TECHNOLOGY: R programming language via RStudio

TOPICS/COURSE COVERAGE:

Introduction to R and RStudio/Data Analysis Preliminaries, R scripts, data frames, importing and exporting data, basic data analysis	No. of Weeks
Ranking and Rating Methods Simple winning percentage, Massey's method, Colley's method, handling ties, incorporating weights, applications to sports forecasting	5
Stochastic Processes and Simulation Deterministic and stochastic models, stochastic processes, Monte Carlo simulation, Markov chains, applications to stock market forecasting	5
Midterm Exam/Presentations	1

EVALUATION

Homework:	30%
Projects/Presentations:	30%
Midterm Exam:	20%
Final Exam:	20%