



THE OHIO STATE UNIVERSITY

COLLEGE OF ARTS AND SCIENCES

SYLLABUS: STAT 7630

NONPARAMETRIC FUNCTION ESTIMATION

SPRING 2021

Course overview

Instructor

Yoonkyung Lee

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Office hours: W 4-5pm (Virtual Hours via Carmen Zoom)

Virtual office: Zoom link available on the Carmen website

Grader

Renxiong Liu

Email address: liu.6732@osu.edu

Office hours: by appointment only

Course description

Statistics 7630 aims to introduce a nonparametric function estimation method with roughness penalties. Starting from smoothing splines for univariate data, a unified framework for penalized likelihood approach will be developed for flexible model building with splines covering multivariate data with both Gaussian and non-Gaussian responses. Mathematical formulation of smoothing splines, reproducing kernel Hilbert space methods, selection of a smoothing parameter, computation, and their applications will be treated in detail. In addition, connection between spline models and kernel methods in machine learning (especially support vector machines) will be discussed.

Prerequisites: Mathematical maturity in analysis and linear algebra, and a good knowledge of basic statistical inference (6802) and regression (6450/6950) are expected. Some knowledge of functional analysis (familiarity with Hilbert spaces), multivariate analysis (6560), and generalized linear models (7430) would be helpful, but not required.

Course learning outcomes

By the end of this course, students should successfully be able to:

- Comprehend the mathematical formulation of smoothing splines and penalized likelihood approach in general
- Understand the role of kernels in defining modeling procedures
- Understand the relation between parametric and nonparametric modeling procedures
- Understand the bias-variance tradeoff with a tunable parameter in nonparametric modeling procedures
- Build statistical models for data using smoothing splines and kernel methods and interpret the results in the context of the data problem.

Course materials

Required

Smoothing Spline ANOVA Models by Chong Gu (2013), 2nd edition, Springer

Recommended

- *Spline Models for Observational Data* by Grace Wahba
- *Nonparametric Regression and Generalized Linear Models* by Peter Green and Bernard Silverman
- *Learning with kernels* by Bernhard Schoelkopf and Alexander Smola

Course technology

For help with your password, university e-mail, Carmen, or any other technology issues, questions, or requests, contact the OSU IT Service Desk. Standard support hours are available at <https://ocio.osu.edu/help/hours>, and support for urgent issues is available 24-7.

- **Self-Service and Chat support:** <http://ocio.osu.edu/selfservice>
- **Phone:** 614-688-HELP (4357)
- **Email:** 8help@osu.edu
- **TDD:** 614-688-8743

Baseline technical skills necessary for online courses

- Basic computer and web-browsing skills
- Navigating Carmen

Technology skills necessary for this specific course

- CarmenZoom
- Collaborating in CarmenCanvas
- Recording a slide presentation with audio narration
- Recording, editing, and uploading video

Necessary equipment

- Computer: current Mac (OS X) or PC (Windows 10+) with high-speed internet connection
- Webcam: built-in or external webcam, fully installed
- Microphone: built-in laptop or tablet mic or external microphone

Necessary software

- This class requires you to use the statistical software package called R (The R Project for Statistical Computing; <http://www.r-project.org/>). This software package is available as Free Software.
 - You can download R for Windows, Mac, and Linux, from the CRAN archive at <https://cran.r-project.org>.
 - An in-depth introduction to R is available at <http://cran.r-project.org/doc/manuals/R-intro.pdf>
 - Hands-on tutorials are available in the Swirl system, which you can learn about at <http://swirlstats.com/>. In particular, “R Programming: The basics of programming in R” is an appropriate first tutorial for students who have never used R.
- An easier to use interface to R is available in the software package RStudio. This package is available for Windows, Mac, and Linux and can be downloaded for free from <http://rstudio.org>. **Note that RStudio requires R to be installed.**
- [Microsoft Office 365 ProPlus](#) All Ohio State students are now eligible for free Microsoft Office 365 ProPlus through Microsoft’s Student Advantage program. Each student can install Office on five PCs or Macs, five tablets (Windows, iPad® and Android™) and five phones.
 - Students are able to access Word, Excel, PowerPoint, Outlook and other programs, depending on platform. Users will also receive 1 TB of OneDrive for Business storage.

- Office 365 is installed within your BuckeyeMail account. Full instructions for downloading and installation can be found <https://ocio.osu.edu/kb04733>.

Course delivery

Each week several lecture videos, totaling approximately 220 minutes of lecture, will be posted on the course website. You are responsible for watching the videos and studying the material that is assigned each week. In addition to the lecture videos, weekly assignments will be posted on the class website. You will be given ample time to complete the assignments.

The instructor will hold weekly office hours via CarmenZoom. The Zoom link for office hours will be posted on the Carmen website. The instructor will also initiate and manage active discussion boards also via Carmen.

The vast majority of the course can be completed asynchronously, meaning that you will be able to study materials and work on assessments according to your own schedule. Live CarmenZoom meetings may also take place, if needed. The dates and times of these will be announced later.

Grading and faculty response

Grades

Assignment or category	Percentage
Homework assignments (weekly)	50
Final Project	40
Participation	10
Total	100

** See course schedule below for due dates*

Assignment information

Homework assignments

Homework will be assigned regularly (about weekly) throughout the semester using the **Assignments** link on Carmen. Typically, homework assignments will involve analytical exercises,

computing and data analysis. Your report should include properly formatted computer output and graphs embedded in text for justification of your answer. For the report, you can use any word processing software of your choice (e.g., Word or LaTeX), but the file format for submission on Carmen should be PDF. You should submit your own individual work. In addition, computer code must be separately submitted as an appendix to each assignment. Your code should include comment statements that indicate what sections of the code correspond to the specific homework questions so that, if needed, the grader can read and check your code for its accuracy. Homework solutions will be posted on the course webpage. Due dates for homework assignments will be announced on Carmen.

Final project

The final project will consist of selecting a research paper on topics related to the main theme of the course, presenting the paper through a recorded video (by **April 26**), and submitting a final report (by **noon on April 28**) using the **Assignments** page. A list of suggested papers will be provided, but students can also choose other papers in consultation with the instructor. Students will complete the project in groups of two members, but depending on the enrollment size, a small number of individual projects are also allowed. More details will be provided on the course website.

Participation

There will be several activities requiring your participation for helping you navigate the course and stay connected with the material or building connections with the instructor and other students (e.g., posting introduction video, posting on discussion board). These activities will be announced on Carmen for your participation. In addition, active participation in discussion forums with thoughtful questions and answers will be rewarded with extra points.

Late assignments

Typically, no late homework assignments will be accepted. If you have documented reasons for missing work or needing extra time, please contact me as soon as possible. Where appropriate, due dates could be extended.

Faculty feedback and response time

I am providing the following list to give you an idea of my intended availability throughout the course. (Remember that you can call **614-688-HELP** at any time if you have a technical problem.)

Grading and feedback

For homework assignments, you can generally expect feedback within **7 days**.

E-mail

I will reply to e-mails within **24 hours on school days**.

Discussion board

I will check and reply to messages in the discussion boards every **24 hours on school days**.

Attendance, participation, and discussions

Student participation requirements

Because this is a distance-education course, your attendance is based on your online activity and participation. The following is a summary of everyone's expected participation:

- **Logging in: AT LEAST ONCE PER WEEK**
Be sure you are logging in to the course in Carmen each week, including weeks with holidays or weeks with minimal online course activity. (During most weeks you will probably log in many times.) If you have a situation that might cause you to miss an entire week of class, discuss it with me *as soon as possible*.
- **Office hours and live sessions: OPTIONAL OR FLEXIBLE**
All live, scheduled events for the course, including office hours, are optional. For live presentations, I will provide a recording that you can watch later. If you are required to discuss an assignment with me, please contact me at the beginning of the week if you need a time outside my scheduled office hours.
- **Participating in discussion forums: OPTIONAL**
Participation in discussion forums is optional. However, you are strongly encouraged to post questions in discussion forums and to answer questions posted by other students. Active participation and substantive class discussion on the week's topics will be a great way to learn the material.

Discussion and communication guidelines

The following are my expectations for how we should communicate as a class. Above all, please remember to be respectful and thoughtful.

- **Writing style:** While there is no need to participate in class discussions as if you were writing a research paper, you should remember to write using good grammar, spelling, and punctuation. Informality (including an occasional emoticon) is fine for non-academic topics.

- **Tone and civility:** Let's maintain a supportive learning community where everyone feels safe and where people can disagree amicably. Remember that sarcasm doesn't always come across online.
- **Citing your sources:** When we have academic discussions, please cite your sources to back up what you say. (For the textbook or other course materials, list at least the title and page numbers. For online sources, include a link.)
- **Backing up your work:** Consider composing your academic posts in a word processor, where you can save your work, and then copying into the Carmen discussion.

Other course policies

Health and safety

The Ohio State University Wexner Medical Center's Coronavirus Outbreak site (<https://wexnermedical.osu.edu/features/coronavirus>) includes the latest information about COVID-19 as well as guidance for students, faculty and staff.

Guidelines and requirements for campus safety from the University's COVID-19 Transition Task Force can be found at <https://safeandhealthy.osu.edu>. They include the following:

- A daily health check to report body temperature and health status will be required for all faculty, staff and students each day they intend to be on Ohio State's campuses in the autumn.
- Face masks must be worn in indoor settings, including classrooms.
- Members of the campus community will be required to sign a pledge to affirm their understanding of what is needed to help fight the spread of the virus and their intention to do their part.
- Accountability measures will be in place for those who refuse to abide by required health and safety guidelines.

Potential disruptions to instruction

Since this course offering is online, prolonged student absences due to health reasons could be managed easily. Students will have access to material online if they are unable to attend class because of positive diagnosis, symptoms, or quarantine required following contact tracing.

If the instructor is unable to be present in person because of positive diagnosis, symptoms, or quarantine following contact tracing, an alternate instructor will be assigned to the course. Details will be given on the course website.

Student academic services

Student academic services offered on the OSU main campus

<http://advising.osu.edu/welcome.shtml>.

Student support services

Student support services offered on the OSU main campus <http://ssc.osu.edu>.

Academic integrity policy

Policies for this online course

- **Exam:** You must complete the final exam by yourself, without any external help or communication.
- **Written assignments:** Your written assignments, including discussion posts, should be your own original work. In formal assignments, you should follow **[MLA/APA/Chicago]** style to cite the ideas and words of your research sources. You are encouraged to ask a trusted person to proofread your assignments before you turn them in--but no one else should revise or rewrite your work.
- **Reusing past work:** In general, you are prohibited in university courses from turning in work from a past class to your current class, even if you modify it. If you want to build on past research or revisit a topic you've explored in previous courses, please discuss the situation with me.
- **Falsifying research or results:** All research you will conduct in this course is intended to be a learning experience; you should never feel tempted to make your results look more successful than they were.
- **Collaboration and informal peer-review:** The course includes many opportunities for formal collaboration with your classmates. While study groups and discussions on the course topics are encouraged, remember that comparing answers on a quiz or assignment is not permitted. If you're unsure about a particular situation, please feel free just to ask ahead of time.

Ohio State's academic integrity policy

It is the responsibility of the Committee on Academic Misconduct to investigate or establish procedures for the investigation of all reported cases of student academic misconduct. The term "academic misconduct" includes all forms of student academic misconduct wherever committed; illustrated by, but not limited to, cases of plagiarism and dishonest practices in connection with examinations. Instructors shall report all instances of alleged academic misconduct to the committee (Faculty Rule 3335-5-487). For additional information, see the Code of Student Conduct <http://studentlife.osu.edu/csc/>.

Copyright disclaimer

The materials used in connection with this course may be subject to copyright protection and are only for the use of students officially enrolled in the course for the educational purposes associated with the course. Copyright law must be considered before copying, retaining, or disseminating materials outside of the course.

Statement on title IX

Title IX makes it clear that violence and harassment based on sex and gender are Civil Rights offenses subject to the same kinds of accountability and the same kinds of support applied to offenses against other protected categories (e.g., race). If you or someone you know has been sexually harassed or assaulted, you may find the appropriate resources at <http://titleix.osu.edu> or by contacting the Ohio State Title IX Coordinator at titleix@osu.edu

Accessibility accommodations for students with disabilities

The university strives to make all learning experiences as accessible as possible. In light of the current pandemic, students seeking to request COVID-related accommodations may do so through the university's request process, managed by Student Life Disability Services. If you anticipate or experience academic barriers based on your disability (including mental health, chronic, or temporary medical conditions), please let me know immediately so that we can privately discuss options. To establish reasonable accommodations, I may request that you register with Student Life Disability Services. After registration, make arrangements with me as soon as possible to discuss your accommodations so that they may be implemented in a timely fashion. SLDS contact information: slds@osu.edu; 614-292-3307; <http://slds.osu.edu>; 098 Baker Hall, 113 W. 12th Avenue.

Accessibility of course technology

This online course requires use of Carmen (Ohio State's learning management system) and other online communication and multimedia tools. If you need additional services to use these technologies, please request accommodations with your instructor.

- [Carmen \(Canvas\) accessibility](#)
- Streaming audio and video

- Synchronous course tools

Your mental health

As a student you may experience a range of issues that can cause barriers to learning, such as strained relationships, increased anxiety, alcohol/drug problems, feeling down, difficulty concentrating and/or lack of motivation. These mental health concerns or stressful events may lead to diminished academic performance or reduce a student's ability to participate in daily activities. The Ohio State University offers services to assist you with addressing these and other concerns you may be experiencing. If you or someone you know are suffering from any of the aforementioned conditions, you can learn more about the broad range of confidential mental health services available on campus via the Office of Student Life's Counseling and Consultation Service (CCS) by visiting ccs.osu.edu or calling 614- 292-5766. CCS is located on the 4th Floor of the Younkin Success Center and 10th Floor of Lincoln Tower. You can reach an on call counselor when CCS is closed at 614-292-5766 and 24 hour emergency help is also available through the 24/7 National Suicide Prevention Hotline at 1-800-273- TALK or at suicidepreventionlifeline.org

Disclaimer

This syllabus should be taken as a fairly reliable guide for the course content. However, you cannot claim any rights from it and in particular we reserve the right to change due dates or the methods of grading and/or assessment if necessary. Any changes will be communicated to you through official course announcements.

Course schedule (tentative)

Week	Dates	Topics, Readings, Assignments, Deadlines
1	3/5	Introduction to smoothing splines (CG 1.1, GW Foreword, GS Ch 1)
2	3/8-3/12	Splines for interpolation and smoothing (GS 2.1-2.3) Natural splines, B-splines, General perspective on penalized least squares methods (CG 2.2-2.3)
3	3/15-3/19	Functional analytic approach to smoothing splines (CG 2.3, GW 1.2-1.3), Characterizing the solution to the smoothing problem, Representer theorem, Influence of the tuning parameter on smoother matrix (CG 3.1, GW 1.3) Homework assignment 1 Due
4	3/22-3/26	Smoothing parameter selection, cross-validation (CG 3.2, GW 4.2-4.3, GS 3.1-3.4), Smoothing splines as Bayes estimates (CG 2.5, GW 1.5, GS 3.8) Homework assignment 2 Due
5	3/29-4/2	3/31(W) – 4/1(R): Instructional Break Confidence intervals (CG 3.3, GW Ch 5), Numerical examples (CG 3.6), Introduction to Reproducing Kernel Hilbert Spaces (CG 2.1, GW 1.1, SS 2.1-2.2) Homework assignment 3 Due
6	4/5-4/9	Properties of reproducing kernels (CG 2.1, 2.4) Smoothing Spline ANOVA models (CG 3.1, GW Ch 10) Homework assignment 4 Due
7	4/12-4/16	Generalized spline models with non-Gaussian responses (CG 5.1-5.3, GS 5.1-5.3), Support vector machines (SS 7.1-7.3) Homework assignment 5 Due
8	4/19-4/23	Nonlinear support vector machines, Constrained optimization (SS 7.4-7.5)
9	4/26-4/30	Project presentation video due by 4/26 (Mon) Project report due by noon 4/28 (Wed)