

**ISyE 6416: Computational Statistics**

**Semester:** Fall 2026

**Instructor:** Xiaoming Huo

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**Phone:** 404-385-0354

**Time** 12:30 pm - 1:45 pm TR;

**Venue** George Tower Scheller Tower Room: 0222

**Office hours:** Tuesday and Thursday, right after the lecture. We can walk to my office.

Or email for appointments.

**My office** [to be determined]

**Prerequisite:** some basic knowledge of statistics, calculus, and programming.

**Topics:** Computational statistics is an interface between statistics and computing. We will cover the following topics.

1. regression review
2. Optimization basics, univariate variables
3. optimization basics, multivariate variable
4. combinatorial optimization
5. expectation-maximization algorithm
6. Monte Carlo integration
7. Markov Chain Monte Carlo
8. Importance sampling
9. splines
10. generalized cross-validation
11. random deviates generation
12. wavelets, and
13. Fourier transform

**Catalog Description:** This class describes the available knowledge regarding statistical computing. Topics include random deviates generation, importance sampling, Monte Carlo Markov chain (MCMC), EM algorithms, bootstrapping, model selection criteria (e.g., C-p, AIC, etc.), splines, wavelets, and Fourier transform.

**Course Learning Outcomes**

Understand and implement fundamental computational methods for statistical inference, including optimization, Monte Carlo methods, and resampling techniques.

Apply expectation-maximization (EM) algorithms and Markov Chain Monte Carlo (MCMC) methods to solve complex statistical estimation problems.

Develop proficiency in using R and Python for statistical computing tasks, including simulation, numerical optimization, and data analysis.

Evaluate and apply model selection criteria (e.g., AIC, BIC, cross-validation) to choose appropriate statistical models.

Understand and apply nonparametric function estimation techniques, including splines, wavelets, and kernel methods.

Analyze the theoretical properties of computational algorithms, including convergence, efficiency, and accuracy.

**Texts:** optional; some homework will be based on them. A picture of the corresponding pages will be provided.

1. Computational Statistics, 2nd Edition (2012), Wiley; Geof H. Givens, Jennifer A. Hoeting; ISBN-13: 978-0470533314; ISBN-10: 0470533315

**Exam Dates:** See the *Schedule* page.

**Software:** R and Python. You will use software for homework assignments.

**Canvas:** We will use Canvas (<http://canvas.gatech.edu>) to distribute course-related materials, including announcements, course syllabus, homework assignments and solutions, slides and other lecture material, practical exams, course grades on exams and homework, and any important announcements.

**Piazza.** This term, we will be using Piazza for class discussions. The system is highly catered to getting you help fast and efficiently from classmates and the TA. Rather than emailing questions to the teaching staff, I encourage you to post your questions on Piazza. If you have any problems or feedback for the developers, email [team@piazza.com](mailto:team@piazza.com).

### Homework

- There are roughly weekly/biweekly *homework* assignments.  
You are allowed (and encouraged) to work together with other students on homework as long as you **write up** and turn in your own solutions. You are also allowed (and encouraged) to ask me questions, although you should try to think about the problems before asking. I strongly encourage you to work on extra problems from the books independently.
- The homework should be submitted online at Canvas on the due date/time.
- **The lowest homework score will be dropped.**

### Exams

- *Exams* include two tests during the semester and a final. They are close-book exams. For tests I, II, and final, **you can bring two, four, and six pages of double-sided notes**, respectively. In the notes, you can write down anything you like. But they have to be self-made. Photocopy is not allowed.

**Grading Policy:** Distribution of points:

- Homework 25 %
- Midterm 25 % + 25 % (25 for each exam)
- Final exam 25 %

### Criteria for Final Grades

- A grade of "A" corresponds to a percentage grade of 90% or above on all graded work; a grade of "B" corresponds to a percentage grade of 80%-89.999%; a grade of "C" corresponds to a percentage grade of 70%-79.999%; a grade of "D" corresponds to a percentage grade of 60%-69.999%; and a grade of "F" corresponds to a percentage grade of 59.999% or below.

**Teaching Assistant:** This will be added when the information is available; details will be posted on the Canvas course web page under Syllabus.

### Attendance Policy

Students are expected to attend all scheduled class sessions. Regular attendance is strongly correlated with academic success in this course. If you must miss a class, you are responsible for obtaining notes and any materials covered. Excessive unexcused absences may affect your final grade at the instructor's discretion. Please notify the instructor in advance if you anticipate missing class due to illness, religious observances, or Institute-approved activities.

**Other information and rules:**

- Make sure the scores in Canvas (the GT online system) are consistent with what you got. I gave the final grades based on them.
- No extra credit unless it is arranged before any tests.
- We will not change grading for work older than two weeks.
- Zero-tolerance: any violation of honor codes (e.g., cheating on homework, tests, etc.) will result in an automatic F in this class.
- Avoid late arrival and early departure as they are distracting.
- Instructors have the discretion to cancel a class or pivot to digital instruction per the [Institute Updates Weather Operations Policies](#). The announcement will be made accordingly.

**Academic Integrity:** Georgia Tech aims to cultivate a community based on trust, academic integrity, and honor. Students are expected to act according to the highest ethical standards. For information on Georgia Tech's Academic Honor Code, please visit <https://osi.gatech.edu/honor-code>. Any student suspected of cheating or plagiarizing on a quiz, exam, or assignment will be reported to the Office of Student Integrity, who will investigate the incident and identify the appropriate penalty for violations. [www.honor.gatech.edu](http://www.honor.gatech.edu)

#### **Student-Faculty Expectations Agreement**

- At Georgia Tech, we believe that it is important to strive for an atmosphere of mutual respect, acknowledgment, and responsibility between faculty members and the student body. See <http://www.catalog.gatech.edu/rules/22/> for an articulation of some basic expectations that you can have of me and that I have of you. In the end, simple respect for knowledge, hard work, and cordial interactions will help build the environment we seek. Therefore, I encourage you to remain committed to the ideals of Georgia Tech while in this class. [Student-Faculty Expectations Agreement](#)

#### **CIOS Incentives**

If the CIOS response rate of this course is above 90%, the cutoffs for each level of the letter grade will be decreased by 1.

#### **Accommodation for Students with Disabilities**

If you are a student with learning needs that require special accommodation, [contact the Office of Disability Services](#) (404-894-2563) as soon as possible to make an appointment to discuss your special needs and to obtain an accommodations letter. Please also email me as soon as possible to set up a time to discuss your learning needs.

#### **Extensions, Late Assignments, & Re-Scheduled/Missed Exams**

We usually don't offer extensions, rescheduling, or make-up exams because it requires significant resources to accommodate them. I do not grant exemptions (including make-up tests) unless I receive an official letter from a legitimate Georgia Tech officer, including the registrar, dean of students, athletics department, or advisers of student organizations. Letters and reports from parents, church leaders, medical offices, and so on will not be sufficient - I do not have the resources to verify their validity. The letter must explain why an excuse is acceptable, and I will determine whether it is compelling enough.

**Late submission** of assignments will incur a penalty (10-75%, depending on the lateness). The penalty will be 10% if the submission is made within 24 hours, 30% if it is made within 48 hours, 50% if it is made within 72 hours, and 75% if it is made beyond 72 hours.

**Incomplete grades:**

An incomplete (I) grade should be considered only when a student can demonstrate a significant non-academic circumstance that impacts his or her work in the class, and **ONLY when he or she has already completed a substantial part of the course and has satisfactory academic performance.** If those conditions do not apply, the student should be counseled on how to succeed or on dropping the class while there is still time. **There is more information on the Registrar's Office website concerning Incomplete grades and grade changes – see: <https://registrar.gatech.edu/faculty-and-staff/grading-and-grade-entry>.**

**Use of AI**

When allowed for usage on an assignment, responsible use is expected. All submitted work must include a brief **AI Usage Statement** outline:

- **Which tools were used**
- **When they were used**
- **What prompts or questions were given**
- **How the AI output informed or shaped your final submission**

For specific guidelines on how to cite AI-generated content, please refer to the article "[How to cite ChatGPTLinks to an external site.](#)"

Failure to follow assignment guidelines for Generative AI—including using Generative AI when it is not permitted or failing to disclose its use when it is—may be considered a violation of Georgia Tech's academic integrity policies. When in doubt, always consult your instructor before using Generative AI.