



ÉCOLES D'ÉTÉ FRANCE EXCELLENCE

Schedule

Monday 27th June

- 8:00-8:30 Welcome – Université Rennes 1, Tour de math.
8:30-11:30 J.F. Dupuy, Regression modeling for financial analysis (I)

Tuesday 28th June

- 10:00-12:00 Y. Hu, Random variables and conditioning (I)
13:45-16:45 French language courses

Wednesday 29th June

- 10:00-12:00 Y. Hu, Random variables and conditioning (II)

Thursday 30th June

- 8:00-10:00 J.F. Dupuy, Regression modeling for financial analysis (II)
13:45-16:45 French language courses

Friday 1st June

- 10:00-12:00 Y. Hu, Random variables and conditioning (III)
13:45-16:45 French language courses

Monday 4th July

- 10:00-12:00 R. Le Guevel, Inferential statistics, hypothesis testing (I)
13:45-16:45 French language courses

Tuesday 5th July

- 10:00-12:00 R. Le Guevel, Inferential statistics, hypothesis testing (II)
14:00-16:50 31st IWSM 2016 (INSA) -
<http://www.lebesgue.fr/fr/content/sem2016-iwsm2016>

Wednesday 6th July

- 08:00-10:00 R. Le Guevel, Inferential statistics, hypothesis testing (III)
10:15-12:15 R. Le Guevel, Inferential statistics, hypothesis testing (labs)
13:45-16:45 French language courses

Thursday 7th July

- 9:00-12:00 V. Monbet, Statistical learning, graphical models (I)
14:00-16:00 V. Monbet, Statistical learning, graphical models (labs)

Friday 8th July

- 9:00-12:00 V. Monbet, Statistical learning, graphical models (II)
13:45-16:45 French language courses

Monday 11th July

10:00-12:00 E. Hillion, Introduction to Markov chains (I)

13:45-16:45 French language courses

Tuesday 12th July

08:00-10:00 J.F. Dupuy, Regression modeling for financial analysis (labs)

10:00-12:00 E. Hillion, Introduction to Markov chains (II)

14:00-16:00 E. Hillion, Introduction to Markov chains (labs)

Wednesday 13th July

10:00-12:00 E. Hillion, Introduction to Markov chains (III)

12:15-12:45 Closing meeting

Professors

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References

Grimmett et Stirzaker, *Probability and random processes*, Oxford University Press.

Trevor Hastie, Robert Tibshirani, Jerome Friedman, *The Elements of Statistical Learning*, <http://statweb.stanford.edu/~tibs/ElemStatLearn/>
Chap. 3 and 17.

