Università degli Studi di Palermo

PhD in Economics, Business and Statistics

Dipartimento di Scienze Economiche, Aziendali e Statistiche

dSEAS

Thematic Course

Academic Year	2023-24
Subject	Change point estimation in regression models
Instructor	Vito M.R. Muggeo
Course description	The course focuses on statistical methods aimed to estimate general change-points (sometimes referred as break-points or threshold values) in general statistical regression models. The different changepoints and related inferential theories behind will be discussed along with real-word examples illustrated through the R package segmented
Learning Objectives	Critical understanding the basic principles of change point analysis and practical implementation in R
Suggested readings	The reader is assumed to be familiar with basics or multiple linear regression model and relevant implementation in R
Course Activity (hrs)	10
Credits	
Assessment Method	Presentations on some in-depth investigations on the topic
Teaching Methods	Theory classes and computer labs
Calendar	6 to 9 February 2024
Contacts	vito.muggeo@unipa.it