

# Department of Physics

# **Syllabus**

for course at advanced level Statistical Methods in Physics Fysikens statistiska metoder

7.5 Higher Education Credits
7.5 ECTS credits

Course code:FK7061Valid from:Autumn 2017Date of approval:2017-01-16

**Department** Department of Physics

Main field: Physics

Specialisation: A1N - Second cycle, has only first-cycle course/s as entry requirements

#### **Decision**

This course plan has been established by the Board of Science at Stockholm University on 2017-01-16.

## Prerequisites and special admittance requirements

Admission to the course requires knowledge equivalent to passed courses (excluding introductory courses) of 45 credits in mathematics and 60 credits in physics, where the courses Mathematics II - Linear Algebra, 7.5 credits (MM5012) and Programming, Numerical Methods and Statistics for Physicists, 15 credits (FK4026) should be included. Additionally, admission to the course requires knowledge equivalent to upper secondary school English B/English 6.

# **Course structure**

Examination codeNameHigher Education CreditsHELAStatistical Methods in Physics7.5

#### **Course content**

The course treats statistical problems and concepts in physics. Fundamental concepts in probability theory such as frequency and Bayesian statistics are introduced in the context of physical measuring systems. Modern methods of statistical analyses of data are introduced within areas such as estimation, confidence intervals, and hypothesis testing. Asymptotic and exact methods are discussed. Properties of both estimations as well as hypothesis tests are outlined. An overview of methods in multidimensional hypothesis testing are presented. Computer based laboratory work are used to apply the theoretical knowledge. The Monte Carlo methods is introduced and used.

# Learning outcomes

Upon completion of the course, students are expected to be able to:

- describe and explain the process of measuring from a epistemological and statistical perspective
- describe fundamental statistical concepts and identify when these are relevant
- use the principle of maximum likelihood or the least square method when physical quantities are to be extracted from measured data
- describe and apply the Monte Carlo method to simulate a measuring system and tests of methods of analyzing data

# **Education**

Instruction consists of lectures, group education, exercises and laboratory work. Participation in laboratory

work and any associated integrated instruction is compulsory. In the event of special circumstances, the examiner may, after consultation with the teacher concerned, grant a student exemption from the obligation to participate in certain compulsory instruction.

The course will be given in English if requested by any student enrolled.

## Forms of examination

a. The course is examined as follows: knowledge assessment takes the form of written and oral exams and written and oral report of laboratory work. If the instruction is in English, the examination may also be conducted in English.

b. Grades will be set according to a seven-point scale related to the learning objectives of the course:

A = Excellent

B= Very good

C = Good

D = Satisfactory

E = Adequate

Fx = Fail, some additional work required

F = Fail, much additional work required

- c. The grading criteria will be distributed at the beginning of the course.
- d. In order to pass the course, a minimum grade of E is required.
- e. Students who receive a failing grade on a regular examination are allowed to retake the examination as long as the course is still provided. The number of examination opportunities is not limited. Other mandatory course elements are equated with examinations. A student who has received a passing grade on an examination may not retake the examination to attain a higher grade. A student who has failed the same examination twice is entitled to have another examiner appointed, unless there are special reasons to the contrary. Such requests should be made to the department board.

The course includes at least two examination opportunities per year when the course is given. At least one examination opportunity will be offered during a year when the course is not given.

f. Students awarded the grade Fx are given the opportunity to improve their grade to E. The examiner decides the supplementary assignments to be performed and the pass mark criteria. The supplementary assignments will take place before the next examination session.

#### Interim

Students may request that the examination be conducted in accordance with this course plan even after it has ceased to be valid. However, this may not take place more than three times over a two year period after course instruction has ended. Requests must be made to the departmental board. The provision also applies in the case of revisions to the course plan (and the revisions of the course literature).

#### Limitations

The course may not be included in examinations in combination with course Statistical Methods in Physics, 7.5 credits (FK8006) or equivalent.

#### Misc

The course can be included as part of the master's programs offered at the Physics department, but is also offered as a separate course.

# Required reading

The course literature is decided by the department board and published on the Department of Physics's website at least two months before the start of the course.