



教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	大數據統計分析		學年/學期 Academic Year/Semester	105/2
課程名稱(英文) Course Name in English	Statistical Analysis of Big Data			
科目代碼 Course Code	FIN_52690	系級 Department & Year	碩士	開課單位 Course-Offering Department
修別 Type	選修 Elective	學分數/時間 Credit(s)/Hour(s)	3.0/3.0	
授課教師 Instructor	/林金龍			
先修課程 Prerequisite				
課程描述 Course Description				
<p>Big Data is a broad term for data sets so \textit{large} or \textit{complex} that traditional data processing applications are inadequate. It offers promises for discovering subtle population patterns and heterogeneities that are not possible with small data. Yet, the huge sample size and high dimensionality of Big Data create unique computational and statistical challenges, including scalability and storage bottleneck, noise accumulation, spurious correlation, incidental endogeneity and measurement errors. These challenges demand new computational and statistical methods.</p> <p>This course focuses on the salient features of Big Data and reviews newly proposed data analytical and statistical methods to meet the challenges. It consists of five parts. The first part overviews the main characteristics of Big Data and the architecture for the analysis. Due to its huge sample size, the hardware and software are essential for effective analysis of Big Data. The second part covers popular methods for data mining including A/B testing, crowdsourcing, data fusion and integration, genetic algorithms, machine learning, natural language processing, signal processing, simulation, time series analysis, visualisation. tensors, multilinear subspace learning. As almost financial data is in the format of time series, the third part focuses upon time series mining. \textit{Text mining} is the focus of the four part as it becomes more and more important for financial Big Data. Popular text mining techniques include information extraction, topic tracking, categorization, clustering, concept linkage, information visualization, and association rule mining. We shall cover commonly used text mining algorithms including k nearest neighbor, support vector machine, Bayesian classifier and K-mean clustering. Final part includes the empirical application of Big Data analytics. One cannot really master Big Data technology unless he or she could complete analyzing one real big dataset. The airline data includes on-time information of more than 120 millions domestic flights in US between 1987 to 2008 and is a perfect place to start the journey. Also, students are required to extract some websites, say Twitter and examine if messages there can provide useful information for stock price prediction.</p> <p>I choose R as the main software as it is free, powerful and very popular for the analysis of Big Data.</p>				
課程目標 Course Objectives				

圖示說明Illustration：● 高度相關 Highly correlated ○ 中度相關 Moderately correlated

授課進度表 Teaching Schedule & Content

週次Week	內容 Subject/Topics	備註Remarks
1	Introduction to Big data and R	
2	Big Data Basics (I)	
3	Big Data Basics (II)	
4	Pattern recognition and association (I)	
5	Pattern recognition and association (II)	
6	Classification (I)	
7	Classification (II)	
8	Classification (III)	
9	期中考試週 Midterm Exam	
10	Clustering (I)	
11	Clustering (II)	
12	Outlier detection	
13	Time series mining (I)	
14	Time series mining (II)	
15	Time series mining (III)	
16	Finance applications	
17	Project presentation (I)	
18	Project presentation (II)	

教學策略 Teaching Strategies

- 課堂講授 Lecture
 分組討論 Group Discussion
 參觀實習 Field Trip
 其他 Miscellaneous:

學期成績計算及多元評量方式 Grading & Assessments

配分項目 Items	配分比例 Percentage	多元評量方式 Assessments							
		測驗 會考	實作 觀察	口頭 發表	專題 研究	創作 展演	卷宗 評量	證照 檢定	其他
平時成績 General Performance	50%		✓						
期中考成績 Midterm Exam									
期末考成績 Final Exam									
作業成績 Homework and/or Assignments	50%			✓	✓				

其他 Miscellaneous (_____)									
評量方式補充說明 Grading & Assessments Supplemental instructions									
Homework, class attendance and discussion 50%, Project 50%									
教科書與參考書目 (書名、作者、書局、代理商、說明) Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)									
Main textbooks: Jiawei Han, Micheline Kamber, and Jian Pei, \textbf{Data Mining: Concepts and Techniques}, 3rd edition, Morgan Kaufmann Publishers, , 2012. Reference books: Ian H. Witten, Eibe Frank and Mark A. Hall: Data Mining: Practical Machine Learning Tools and Techniques, (Third Edition), Morgan Kaufmann Publishers, 2011, e-book available at NDHU library Michael W. Berry and Jacob Kogan, Text Mining Applications and Theory, John Wiley 2010. Yanchang Zhao, R and Data Mining: Examples and Case Studies, Academic Press, 2013, e-book available at NDHU library									
課程教材網址 (教師個人網址請列在本校內之網址) Teaching Aids & Teacher's Website (Personal website can be listed here.)									
其他補充說明 (Supplemental instructions)									