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University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KAMŠ/2-PMS-213/00

Bayesian Statistics

Educational activities:

Type of activities: lecture

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 3.

Educational level: II.

Prerequisites:

Course requirements:

Preliminary semester evaluation: homeworks, test

Examination: oral examination

Approximate grade thresholds: A 90%, B 80%, C 70%, D 60%, E 50%

Learning outcomes:

Students will understand roots and modern tools of Bayesian

statistics. They will be able to perform calculations based on Bayesian methods for statistical decisions in various situations.

Class syllabus:

: Bayes theorem, properties of the posterior probability,

I-divergence and the information contained in an experiment, non-informative priors (different approaches), conjugate priors, MCMC methods, statistical decision rules, Bayes estimators in general and in particular in linear models, Bayes conception of testing hypotheses and of interval estimation.

Recommended literature:

Pázman: Bayesovaká štatistika.

Pázman: Teória hier a štatisického rozhodovania.

Andel: Matematická statistika.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 181

A	В	С	D	Е	FX
19,89	17,13	25,41	20,44	15,47	1,66

Lecturers: Mgr. Jozef Kováč, PhD., doc. Mgr. Radoslav Harman, PhD.

Last change: 02.05.2017

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University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-PMS-130/10 Categorial Data Analysis **Educational activities:** Type of activities: lecture **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 **Recommended semester: 3. Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 138 Α В \mathbf{C} D Е FX 58.7 23,91 9,42 4,35 3,62 0,0 Lecturers: doc. Mgr. Ján Mačutek, PhD. Last change: 02.06.2015 Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics Course ID: **Course title:** FMFI.KAMŠ/2-PMS-116/19 Cluster analysis and data classification **Educational activities:** Type of activities: lecture / practicals **Number of hours:** per week: 2/2 per level/semester: 28/28 Form of the course: on-site learning **Number of credits: 5** Recommended semester: 2. **Educational level:** II. **Prerequisites: Antirequisites:** FMFI.KAMŠ/2-PMS-116/10 **Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 486 Α В \mathbf{C} D E FX 49,38 24,28 11,73 5,97 4,94 3,7 Lecturers: doc. Mgr. Radoslav Harman, PhD. Last change: Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-PMS-109/15 **Computer Statistics Educational activities:** Type of activities: lecture **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 Recommended semester: 2. **Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 217 Α В \mathbf{C} D E FX 72,81 16,59 6.91 1,38 1,84 0,46 Lecturers: Mgr. Ján Somorčík, PhD. **Last change:** 12.10.2016 Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-PMS-142/19 Data Dimensionality Reduction **Educational activities:** Type of activities: lecture **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 **Recommended semester:** 1. **Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 29 Α В C D Е FX 55,17 27,59 3,45 0,0 0,0 13,79 Lecturers: doc. Mgr. Radoslav Harman, PhD., Mgr. Samuel Rosa, PhD. Last change: 02.05.2019 Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics Course ID: **Course title:** FMFI.KAMŠ/2-EFM-113/18 Databases and Data Analysis **Educational activities:** Type of activities: practicals **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 Recommended semester: 2. **Educational level:** II. **Prerequisites: Antirequisites:** FMFI.KAMŠ/2-EFM-113/17 **Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 113 FX Α В \mathbf{C} D E 86,73 4,42 6,19 0,88 0,88 0,88 Lecturers: Mgr. Stanislav Sekereš

Last change: 12.12.2018

Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-PMS-108/19 Design of experiments **Educational activities:** Type of activities: lecture / practicals **Number of hours:** per week: 2 / 2 per level/semester: 28 / 28 Form of the course: on-site learning **Number of credits: 5** Recommended semester: 2. **Educational level:** II. **Prerequisites: Antirequisites:** FMFI.KAMŠ/2-PMS-108/15 **Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 86 Α В \mathbf{C} D E FX 22,09 13,95 9,3 6,98 45,35 2,33 Lecturers: doc. Mgr. Radoslav Harman, PhD., Mgr. Lenka Filová, PhD. Last change: Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-EFM-237/15 **Digital Signal Processing Educational activities:** Type of activities: lecture **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 Recommended semester: 4. **Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 63 A В \mathbf{C} D Е FX 77,78 14,29 4,76 1,59 0,0 1,59 Lecturers: Mgr. Soňa Kilianová, PhD. **Last change:** 02.06.2015 Approved by:

STATE EXAM DESCRIPTION

University: Comenius University in Bratislava					
Faculty: Faculty of Mathemati	cs, Physics and Informatics				
Course ID: FMFI.KAMŠ/2-PMS-991/15	Course title: Diploma Thesis				
Number of credits: 15					
Recommended semester: 3., 4					
Educational level: II.					
State exam syllabus:					
Last change: 02.06.2015					
Approved by:					

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KAMŠ/1-EFM-380/00

Econometrics

Educational activities:

Type of activities: lecture / practicals

Number of hours:

per week: 2 / 2 per level/semester: 28 / 28

Form of the course: on-site learning

Number of credits: 5

Recommended semester: 2.

Educational level: I., II.

Prerequisites: FMFI.KAMŠ/1-EFM-330/00 - Statistical Methods and leboFMFI.KAMŠ/2-MMN-106/15 - Computer Statistics and leboFMFI.KAMŠ/2-PMS-107/15 - Regression Models and leboFMFI.KAMŠ/1-DAV-201/20 - Fundamentals of Probability and Statistics and leboFMFI.KAMŠ/1-PMA-510/00 - Basics of Mathematical Statistics

Course requirements:

Scale of assessment (preliminary/final): 30/70

Learning outcomes:

Class syllabus:

General framework of model building in the applications. Classical linear regression model. Methods of parameter estimation and their properties. Ordinary Least Squares method and theory. Regression diagnostics. Stochastic specification and classical assumptions of the linear regression model. Inference in the linear regression model. Violating assumptions in the classical linear regression model, detection and correction: heteroskedasticity and autocorrelation. Generalized least squares method. Multikollinearity. Stochastic regressors, autoregression. Instrumental variables method. Introduction to simultaneous equations. Qualitative variables, logistic regression. Overview of other methods.

Recommended literature:

Faraway, J. J., Linear models with R, Chapman&Hall/CRC, 2005.

Johnston, J. and DiNardo, J., Econometric methods, McGraw&Hill, 4-th. ed, 1997.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 1090

A	В	С	D	Е	FX
27,52	15,14	18,72	17,16	17,98	3,49

Lecturers: Mgr. Ján Somorčík, PhD., Mgr. Samuel Rosa, PhD.

Last change: 12.10.2016

Approved by:		
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University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-233/13 English Conversation Course (1)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 1., 3.

Educational level: I., II.

Prerequisites:

Course requirements:

Scale of assessment (preliminary/final): 100/0

Learning outcomes:

Class syllabus:

The content of the course is general English.

The language level is B2/C1 (Upper-Intermediate/Lower Advanced).

Recommended literature:

Selection of materials from Inside Out Upper-Intermediate, Cutting Edge Upper-Intermediate, New English File Upper-Intermediate, British and American newspapers and journals Recordings: authentic and semi-authentic (source: BBC, CNN, coursebook recordings)

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 193

A	В	С	D	Е	FX
65,28	13,99	7,25	2,07	1,55	9,84

Lecturers: PhDr. Elena Klátiková, Mgr. Aneta Barnes

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-234/13 English Conversation Course (2)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 2., 4.

Educational level: I., II.

Prerequisites:

Course requirements:

Scale of assessment (preliminary/final): 100/0

Learning outcomes:

Class syllabus:

The course is a follow-up to the Conversation Course in English (1). The content of the course is general English.

The language level is B2/C1 (Upper-Intermediate/Lower Advanced).

Recommended literature:

Selection of materials from Inside Out Upper-Intermediate, Cutting Edge Upper-Intermediate, New English File Upper-Intermediate, British and American newspapers and journals Recordings: authentic and semi-authentic (source: BBC, CNN, coursebook recordings)

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 118

Α	В	С	D	Е	FX
73,73	15,25	4,24	0,85	0,0	5,93

Lecturers: PhDr. Elena Klátiková, Mgr. Aneta Barnes

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KAMŠ/2-EFM-153/17

Finance and Insurance in Practice (1)

Educational activities:

Type of activities: seminar

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 1., 3.

Educational level: II.

Prerequisites:

Course requirements:

Preliminary assessment: active participation in seminars, solving tasks during workshops,

individual work

Approximate final assessment: A 90%, B 80%, C 70%, D 60%, E 50%

Scale of assessment (preliminary/final): 100/0

Learning outcomes:

After completing the course, the student will master the basics of work in the financial and insurance business. Student should also learn about the roles of the actuary, risk manager and financial analyst.

Class syllabus:

Basic financial and insurance segments. Banks and insurance companies - joint-stock companies and their legislative background.

The role of financial analysts, risk managers and actuaries in banks, insurance companies and in other financial institutions. International professional qualification of actuaries, stages in actuarial qualification, the career of an actuary. Profession of Actuary in Slovakia and globally.

Professional software used in financial and insurance practice.

Recommended literature:

Poist'ovníctvo / Anna Majtánová a kolektív. Bratislava: Wolters Kluwer (Iura Edition), 2009

Languages necessary to complete the course:

Slovak, English

Notes:

Past grade distribution

Total number of evaluated students: 70

A	В	С	D	Е	FX
78,57	15,71	1,43	1,43	1,43	1,43

Lecturers: Mgr. Gábor Szűcs, PhD.

Last change: 12.09.2017

Approved by:	
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University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KAMŠ/2-EFM-154/17

Finance and Insurance in Practice (2)

Educational activities:

Type of activities: seminar

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 2., 4.

Educational level: II.

Prerequisites:

Course requirements:

Preliminary assessment: active participation in seminars, solving tasks during workshops,

individual work

Approximate final assessment: A 90%, B 80%, C 70%, D 60%, E 50%

Scale of assessment (preliminary/final): 100/0

Learning outcomes:

After completing the course, the student will master the basics of work in the financial and insurance business. Student should also learn about the roles of the actuary, risk manager and financial analyst.

Class syllabus:

Basic financial and insurance segments. Actuarial model development in life and non-life insurance. Financial modelling.

The role of financial analysts, risk managers and actuaries in banks, insurance companies and in other financial institutions. Professional requirements for financial analysts, risk managers and actuaries.

Professional software used in financial and insurance practice.

Recommended literature:

Poist'ovníctvo / Anna Majtánová a kolektív. Bratislava: Wolters Kluwer (Iura Edition), 2009

Languages necessary to complete the course:

Slovak, English

Notes:

Past grade distribution

Total number of evaluated students: 54

A	В	С	D	Е	FX
75,93	11,11	9,26	1,85	0,0	1,85

Lecturers: Mgr. Gábor Szűcs, PhD.

Last change: 12.09.2017

Approved by:	
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University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-141/00 French Language (1)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 1.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

French language is taught at two levels: beginner and intermediate. Students opt for one of them depending on whether they wish to obtain the fundamentals of the language or wish to maintain and/or improve previous knowledge of French.

Recommended literature:

Pravda, Pravdová: Učebnica francúzštiny pre samoukov a kurzy, SPN Bratislava 1999, ISBN 80-08-00431-2

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 421

A	В	С	D	Е	FX
45,13	20,43	19,48	9,03	1,9	4,04

Lecturers: Mgr. Ľubomíra Kožehubová

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-142/00 French Language (2)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 2.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

The subject continues the program of French language (1) and provides courses of essential and intermediate French language.

Recommended literature:

Pravda, Pravdová: Učebnica francúzštiny pre samoukov a kurzy, SPN Bratislava 1999, ISBN 80-08-00431-2

Blažena Srncová: Učebnica francúzštiny pre študentov Matematicko-fyzikálnej fakulty , UK 1983

Kolektív Lingea, s.r.o.: Slovensko-francúzsky hovorník, Bratislava 2008

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 259

A	В	С	D	Е	FX
38,22	25,87	20,08	10,42	2,7	2,7

Lecturers: Mgr. Ľubomíra Kožehubová

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-241/00 French Language (3)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 3.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

The subject provides a course of intermediate French language, covering not only general, but also technical language.

Recommended literature:

Pravda, Pravdová: Učebnica francúzštiny pre samoukov a kurzy, SPN Bratislava 1999, ISBN 80-08-00431-2

Blažena Srncová: Učebnica francúzštiny pre študentov Matematicko-fyzikálnej fakulty , UK 1983

Kolektív Lingea, s.r.o.: Slovensko-francúzsky hovorník, Bratislava 2008

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 101

A	В	С	D	Е	FX
37,62	28,71	21,78	6,93	0,99	3,96

Lecturers: Mgr. Ľubomíra Kožehubová

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-242/00 French Language (4)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 4.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

The subject provides a course of intermediate French covering not only general, but also technical French language.

Recommended literature:

Pravda, Pravdová: Učebnica francúzštiny pre samoukov a kurzy, SPN Bratislava 1999, ISBN 80-08-00431-2

Blažena Srncová: Učebnica francúzštiny pre študentov Matematicko-fyzikálnej fakulty , UK 1983

Kolektív Lingea, s.r.o.: Slovensko-francúzsky hovorník, Bratislava 2008

Zarha Lahmidi: Sciences-techniques.com, ISBN 209-0331186-0, CLE international, 2005

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 71

A	В	С	D	Е	FX
39,44	33,8	18,31	2,82	1,41	4,23

Lecturers: Mgr. Ľubomíra Kožehubová

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-151/00 German Language (1)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 1.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

German language is taught at three levels: beginner, intermediate and advanced. Students opt for one of them depending on whether they need to learn the fundamentals or maintain and/or improve their previous knowledge.

Recommended literature:

Vilášek, P.: Nemčina pre študentov FMFI, Na webovej stránke autora v elektronickej podobe.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 717

A	В	С	D	Е	FX
35,43	27,62	19,8	9,21	2,79	5,16

Lecturers: Mgr. Alexandra Mad'arová, Mgr. Marián Mancovič

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-152/00 German Language (2)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 2.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

The course continues the program of German language (1). German language is taught at three levels: beginner, intermediate, advanced.

Recommended literature:

Vilášek, P.: Nemčina pre študentov FMFI, Na webovej stránke autora v elektronickej podobe.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 468

A	В	С	D	Е	FX
35,47	20,51	20,73	13,46	3,42	6,41

Lecturers: Mgr. Alexandra Maďarová

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-251/00 German Language (3)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 3.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

The subject continues the program of German language (2). It provides a course of intermediate and advanced German language.

Recommended literature:

Vilášek, P.: Nemčina pre študentov FMFI, Na webovej stránke autora v elektronickej podobe. Aus moderner Technik und Naturwissenschaft, 1999, Max Hueber Verlag, D-85737, ISBN 3-19-001629-1

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 158

A	В	С	D	Е	FX
39,24	26,58	21,52	6,96	2,53	3,16

Lecturers: Mgr. Alexandra Maďarová

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-252/00 German Language (4)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 4.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

The subject continues the program of German language (3). It provides a course of intermediate and advanced German language.

Recommended literature:

Vilášek, P.: Nemčina pre študentov FMFI, Na webovej stránke autora v elektronickej podobe. Vilma Václavíková: Nemčina pre študentov MFF UK, Vysokoškolský učebný text pre potrebu študentov KJP, č. 9793/1982 C VIII/2, 1983

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 85

A	В	С	D	Е	FX
40,0	25,88	12,94	11,76	3,53	5,88

Lecturers: Mgr. Alexandra Maďarová

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-PMS-915/17 Individual Work on Diploma Thesis **Educational activities:** Type of activities: independent work **Number of hours:** per week: 25 per level/semester: 350 Form of the course: on-site learning Number of credits: 12 **Recommended semester: 3. Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 84 В \mathbf{C} D E FX 76,19 19,05 3,57 1,19 0,0 0,0 **Lecturers:** Last change: Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-MAT-114/15 **Integral Transforms and Special Functions Educational activities:** Type of activities: lecture **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 **Recommended semester: 3. Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 33 Α В \mathbf{C} D E FX 42,42 27,27 6,06 6,06 15,15 3.03 Lecturers: prof. RNDr. Marek Fila, DrSc. **Last change:** 02.06.2015 Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KAMŠ/2-PMS-118/10 | Markov Processes (1)

Educational activities:

Type of activities: lecture / practicals

Number of hours:

per week: 2 / 2 per level/semester: 28 / 28

Form of the course: on-site learning

Number of credits: 5

Recommended semester: 1.

Educational level: II.

Prerequisites:

Course requirements:

Preliminary semester evaluation: test and homeworks

Examination: written examination

Approximate grade thresholds: A 90%, B 80%, C 70%, D 60%, E 50%

Learning outcomes:

After completing the course the student will master elementary discrete time Markov chains models. He will be able to classify states of a Markov chain and calculate stationary probability distributions.

Class syllabus:

Markov property, transition probabilities, transition matrix, Chapman Kolmogorov equation, irreducibility of a chain. Classification of states, recurrent states, transient states, null recurrent states and positive recurrent states, periodicity. Existence of stationary distribution, ergodic distribution, necessary and sufficient conditions for ergodicity. Random walks, branching processes, absorbtion probabilities, mean time to absorbtion. Markov reward chains algorithms and Markov Chain Monte Carlo.

Recommended literature:

Kalas, J: Markovove reťazce, skriptá MFF UK

Norris, J.R.: Markov chains (1998)

Ross, S.M.: Introduction to probability models (2006)

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 240

A	В	C	D	Е	FX
21,67	22,08	26,67	20,83	7,5	1,25

Lecturers: doc. RNDr. Katarína Janková, CSc., doc. Mgr. Pavol Bokes, PhD., Candan Çelik

Last change: 02.05.2017

Approved by:	
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University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KAMŠ/2-PMS-119/15

Markov Processes(2)

Educational activities:

Type of activities: lecture / practicals

Number of hours:

per week: 2 / 1 per level/semester: 28 / 14

Form of the course: on-site learning

Number of credits: 5

Recommended semester: 2.

Educational level: II.

Prerequisites:

Course requirements:

Learning outcomes:

After completing the course students will know properties of homogeneous Markov chains with continuous time. They will be able to use models based on these chains.

Class syllabus:

Markov property for continuous time chains, probabilities of transition, initial distribution, Chapman Kolmogorov equation. Forces of transition and their properties, backward and forward systems of Kolmogorov differential equations. Statioanary and ergodic distribution of the chain. Models of linear growth, birth and death chains, Poisson process. Characterization of processes using jump chain and holding times. Queueing systems: M/M/n, M/M/infinity. Imbedded chain technique for M/G/1. Pollaczek Chinchin formula.

Recommended literature:

Janková, K., Kilianová, S., Brunovský, P., Bokes, P.: Markovove reťazce a ich aplikácie. Epos 2014

Norris, J.: Markov Chains. Cambridge University Press 1997.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 88

A	В	С	D	Е	FX
25,0	14,77	29,55	22,73	5,68	2,27

Lecturers: doc. RNDr. Katarína Janková, CSc., doc. Mgr. Pavol Bokes, PhD., Candan Çelik

Last change: 20.02.2018

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KAMŠ/2-PMS-115/10 | Multivariate Statistical Analysis

Educational activities:

Type of activities: lecture / practicals

Number of hours:

per week: 2 / 2 per level/semester: 28 / 28

Form of the course: on-site learning

Number of credits: 5

Recommended semester: 1.

Educational level: II.

Prerequisites:

Course requirements:

Scale of assessment (preliminary/final): 50/50

Learning outcomes:

Class syllabus:

Multivariate distributions: multivariate normal distribution, Wishart distribution, Hotelling's distribution, Wilk' distribution. Multivariate linear models. Multivariate regression model. Multivariate analysis of variance, the case of one factor, the case of two factors. Analysis of covariance. Oualitative and quantitative factors.

Recommended literature:

Wolfgang Karl Härdle, Léopold Simar. Heidelberg: Applied multivariate statistical analysis, Springer, 2012

Wolfgang Härdle, Zdeněk Hlávka: Multivariate statistics: Exercises and solutions. New York: Springer, 2007

František Lamoš, Rastislav Potocký: Pravdepodobnosť a matematická štatistika: Štatistické analýzy. Bratislava: Univerzita Komenského, 1998

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 329

A	В	C	D	Е	FX
35,26	21,88	22,49	13,37	5,47	1,52

Lecturers: Mgr. Lenka Filová, PhD.

Last change: 18.06.2015

Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-PMS-212/15 Nonparametric Statistics **Educational activities:** Type of activities: lecture **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 Recommended semester: 4. **Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 150 Α В \mathbf{C} D Е FX 70,0 10,67 6,67 5,33 4,67 2,67 Lecturers: Mgr. Ján Somorčík, PhD. **Last change:** 12.10.2016 Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KAMŠ/2-PMS-135/00 | Pensions and Pension Funds

Educational activities:

Type of activities: lecture

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 2., 4.

Educational level: II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

Three pillars of pension system: compulsory, supplementary, personal. Pension sytem in Slovakia. The pay-as-you-go system, system of funds. Defined benefit plans and defined contribution plans. Benefits not depending on previous earnings, depending on average salary or last salaries. One-time lump sum death benefit. Transfers. Funding plans. Pension funds investment.

Recommended literature:

Škrovánková L.: Penzijné a zdravotné poistenie, Ekonóm 1999

Škrovánková L., Bilíková M.: Penzijné a nemocenské poistenie, Ekonóm 2002

Lee E. M.: An Inroduction to Pension Schemes, Institute of Actuaries and Faculty of Actuaries 1986

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 27

A	В	С	D	Е	FX
51,85	22,22	7,41	0,0	18,52	0,0

Lecturers: Mgr. Gábor Szűcs, PhD., doc. Mgr. Igor Melicherčík, PhD.

Last change: 12.01.2021

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KTV/2-MXX-110/00

Physical Education and Sport (1)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 1.

Educational level: II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

Practicing of the students' game skills in collective sports: basketball, volleyball, football, floorball and hockey. Mastering of the basic technique of a particular sport discipline in other sports. In paddling, basic training on still and slightly flowing water. Development of coordination skills, improvement of articular mobility and cardiovascular system.

Recommended literature:

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 1594

A	В	С	D	Е	FX
98,56	0,56	0,06	0,0	0,0	0,82

Lecturers: PaedDr. Dana Mašlejová, Mgr. Ladislav Mókus, Mgr. Ondrej Podkonický, Mgr. Jana Leginusová, Mgr. Tomáš Kuchár, PhD., PaedDr. Mikuláš Ortutay, Mgr. Martin Dovičák, PhD., Mgr. Júlia Raábová, PhD., Mgr. Branislav Nedbálek

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KTV/2-MXX-120/00

Physical Education and Sport (2)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 2.

Educational level: II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

Practicing of offensive and defensive game combinations and playing with modified rules in collective sports such as basketball, volleyball, football, floorball, hockey. Command of elements of higher difficulty in locomotion skills (swimming - crawl stroke, breast stroke, butterfly stroke, trampoline jumping and aerobics – practicing of areobics compositions, bodybuilding – development of the main muscle groups, paddling on running water. Testing of the level of physical fitness and coordination skills.

Recommended literature:

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 1458

A	В	С	D	E	FX
98,97	0,41	0,07	0,07	0,0	0,48

Lecturers: Mgr. Martin Dovičák, PhD., Mgr. Tomáš Kuchár, PhD., Mgr. Jana Leginusová, PaedDr. Dana Mašlejová, Mgr. Ladislav Mókus, Mgr. Branislav Nedbálek, PaedDr. Mikuláš Ortutay, Mgr. Ondrej Podkonický, Mgr. Júlia Raábová, PhD.

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KTV/2-MXX-210/00

Physical Education and Sport (3)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 3.

Educational level: II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

To improve offensive and defensive game combinations in collective sports. Practicing of tactical and technical elements in individual sports. Compensatory exercises to correct wrong body posture. Stretching. Competition rules in sport disciplines.

Recommended literature:

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 1219

A	В	С	D	Е	FX
99,02	0,41	0,0	0,0	0,0	0,57

Lecturers: PaedDr. Dana Mašlejová, Mgr. Ladislav Mókus, Mgr. Ondrej Podkonický, Mgr. Jana Leginusová, Mgr. Tomáš Kuchár, PhD., PaedDr. Mikuláš Ortutay, Mgr. Martin Dovičák, PhD., Mgr. Júlia Raábová, PhD., Mgr. Branislav Nedbálek

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KTV/2-MXX-220/00

Physical Education and Sport (4)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 4.

Educational level: II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

Sport training for Faculty Championships in a selected sport with modified rules. Selection of sport-talented students into teams of the Faculty Sport League, University League of Bratislava Faculties, and participation in sport events of the Faculty and University.

Recommended literature:

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 1056

A	В	С	D	Е	FX
99,05	0,38	0,09	0,0	0,09	0,38

Lecturers: PaedDr. Dana Mašlejová, Mgr. Ladislav Mókus, Mgr. Ondrej Podkonický, Mgr. Jana Leginusová, Mgr. Tomáš Kuchár, PhD., PaedDr. Mikuláš Ortutay, Mgr. Martin Dovičák, PhD., Mgr. Branislav Nedbálek, Mgr. Júlia Raábová, PhD.

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-EFM-152/15 Principles of Mathematical Modelling in Science and Engineering **Educational activities:** Type of activities: lecture **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 **Recommended semester:** 1. **Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 65 C Α В D E FX 49,23 21,54 10,77 3,08 9,23 6.15 Lecturers: doc. RNDr. Peter Guba, PhD. **Last change:** 02.06.2015

Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-PMS-141/15 **Probability Theory Educational activities:** Type of activities: lecture / practicals **Number of hours:** per week: 2/2 per level/semester: 28/28 Form of the course: on-site learning **Number of credits: 5 Recommended semester:** 1. **Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 84 A В \mathbf{C} D Е FX 28,57 14,29 20,24 22,62 13,1 1,19 Lecturers: Mgr. Ján Somorčík, PhD. **Last change:** 13.12.2019 Approved by:

STATE EXAM DESCRIPTION

University: Comenius University in Bratislava					
Faculty: Faculty of Mathemati	cs, Physics and Informatics				
Course ID: Course title: FMFI.KAMŠ/2-PMS-952/15 Probability and Mathematical Statistics					
Number of credits: 6					
Educational level: II.					
State exam syllabus:					
Last change: 21.02.2020					
Approved by:	Approved by:				

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KAMŠ/2-PMS-222/15 | Programming in SAS

Educational activities:

Type of activities: course

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 1., 3.

Educational level: II.

Prerequisites:

Course requirements:

Grading scale: A 90%, B 80%, C 70%, D 60%, E 50%

Learning outcomes:

Students will acquire basic knowledge of accessing the databases of various formats via SAS software.

Class syllabus:

- orientation in the SAS environment
- 1) DATA step:
- reading the data files of various formats
- validation and data cleansing
- data filtering and creation of derived variables
- joining multiple data files
- creation of reports
- saving outputs
- 2) PROC step:
- chosen basic procedures: syntax, basic settings (options)

Recommended literature:

SAS Institute Inc. 2001. Step-by-Step Programming with Base SAS® Software. Cary, NC: SAS Institute Inc.

https://support.sas.com/documentation/onlinedoc/91pdf/sasdoc 913/base step 10071.pdf

Languages necessary to complete the course:

slovak, english

Notes:

Past grade distribution

Total number of evaluated students: 143

A	В	С	D	Е	FX
53,85	28,67	11,89	1,4	3,5	0,7

Lecturers: doc. Mgr. Ján Mačutek, PhD., Mgr. Jozef Kováč, PhD.
Last change: 05.04.2017
Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KAMŠ/2-PMS-101/00 | Random Processes (1)

Educational activities:

Type of activities: lecture

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 1.

Educational level: II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

Random process probability distribution, main characteristics, spectral theory of random processes, basic time series models.

Recommended literature:

Anděl: Statistická analýzy časových řad. Štulajter: Random Processes and Time Series.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 187

A	В	С	D	Е	FX
34,76	25,67	20,86	11,23	6,95	0,53

Lecturers: doc. Mgr. Ján Mačutek, PhD., Mgr. Jozef Kováč, PhD.

Last change: 08.09.2020

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KAMŠ/2-PMS-102/00 | Random Processes (2)

Educational activities:

Type of activities: lecture

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 2.

Educational level: II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

Mean values estimation, estimation of covariance function, periodogram, estimation of time series models parameters.

Recommended literature:

Anděl: Statistická analýzy časových řad. Štulajter: Random Processes and Time Series.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 190

A	В	С	D	Е	FX
34,74	22,11	19,47	15,26	6,84	1,58

Lecturers: doc. Mgr. Ján Mačutek, PhD., Mgr. Jozef Kováč, PhD.

Last change: 08.09.2020

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KAMŠ/2-PMS-107/15 | Regression Models

Educational activities:

Type of activities: lecture / practicals

Number of hours:

per week: 2 / 2 per level/semester: 28 / 28

Form of the course: on-site learning

Number of credits: 5

Recommended semester: 1.

Educational level: II.

Prerequisites:

Course requirements:

Learning outcomes:

Students will understand to the theory and methods of linear and nonlinear regression experiments, they will be able to apply the knowledge in sciences, industry and medicine.

Class syllabus:

Some properties of matrices. Linear model: the Gauss-

Markov theorem, confidence ellipsoids, confidence bounds, testing

submodels. Nonlinear regression models: geometrical interpretation,

linearization of models, iterative methods of computation of least

squares estimates, the consistency and asymptotic normality of estimates.

Recommended literature:

Prednášky z regresných modelov : Odhadovanie parametrov strednej hodnoty a štatistická optimalizácia experimentu / Andej Pázman, Vladimír Lacko. Bratislava : Univerzita Komenského, 2012

Matematická statistika / Jiří Anděl. Praha : Státní nakladatelství technické literatury, 1985 Nonlinear statistical models / Andrej Pázman. Bratislava Dodrecht : Ister Science Press : Kluwer Academic Publishers, 1993

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 82

A	В	С	D	Е	FX
29,27	17,07	23,17	19,51	9,76	1,22

Lecturers: doc. Mgr. Radoslav Harman, PhD., Mgr. Lenka Filová, PhD.

Last change: 02.05.2017

Approved by:	
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University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-PMS-220/13 Regression Models with Random Effects **Educational activities:** Type of activities: lecture **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 Recommended semester: 2., 4. **Educational level: II.** Prerequisites: FMFI.KAMŠ/2-PMS-107/15 - Regression Models **Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 5 C Α В D Е FX 80,0 0,0 20,0 0,0 0,0 0,0

Lecturers: doc. RNDr. Viktor Witkovský, CSc.

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-PMS-218/13 Reliability Theory **Educational activities:** Type of activities: lecture **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 **Recommended semester:** 1. **Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 40 Α В \mathbf{C} D Е FX 60,0 20,0 12,5 2,5 5,0 0,0 Lecturers: doc. Mgr. Ján Mačutek, PhD. Last change: 02.06.2015 Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-161/00 Russian Language (1)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 1.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

The subject provides a course in Russian language for beginners.

Recommended literature:

The textbook has not been published. It is at students' disposal in an electronic format.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 685

A	В	С	D	Е	FX
58,98	16,35	10,51	4,53	1,9	7,74

Lecturers: PhDr. Elena Klátiková

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-162/00 Russian Language (2)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 2.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

The subject continues the program of Russian language (1) and provides a course of Russian for beginners.

Recommended literature:

The textbook has not been published. It is at students' disposal in an electronic format.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 414

A	В	С	D	Е	FX
65,94	15,22	8,7	3,86	0,97	5,31

Lecturers: PhDr. Elena Klátiková

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-261/00 Russian Language (3)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 3.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

The course "Russian for Intermediate Students" is a follow-up to "Russian for Beginners". The subject of the course is general Russian in the range appropriate to the given level.

Recommended literature:

The textbook has not been published. It is at students' disposal in an electronic format.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 197

A	В	С	D	Е	FX
70,05	17,77	8,63	2,54	0,0	1,02

Lecturers: PhDr. Elena Klátiková

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KJP/1-MXX-262/00 Russian Language (4)

Educational activities:

Type of activities: practicals

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 4.

Educational level: I., II.

Prerequisites:

Course requirements:

Learning outcomes:

Class syllabus:

The course "Russian for Intermediate Students" is a follow-up to "Russian for Beginners". The subject of the course is general Russian in the range appropriate to the given level.

Recommended literature:

The textbook has not been published. It is at students' disposal in an electronic format.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 142

A	В	С	D	Е	FX
75,35	13,38	7,04	2,82	0,7	0,7

Lecturers: PhDr. Elena Klátiková

Last change: 02.06.2015

Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics Course ID: **Course title:** FMFI.KAMŠ/2-EFM-140/19 **SQL** Databases **Educational activities:** Type of activities: lecture / practicals **Number of hours:** per week: 2/2 per level/semester: 28/28 Form of the course: on-site learning **Number of credits: 5 Recommended semester: 3. Educational level:** II. **Prerequisites: Antirequisites:** FMFI.KAMŠ/2-EFM-140/15 **Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 159 В FX Α \mathbf{C} D Ε 31,45 11,95 19,5 13,21 17,61 6,29 Lecturers: Ing. Alexander Šimko, PhD. Last change: Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KAMŠ/2-EFM-143/17

Selected Actuarial Techniques

Educational activities:

Type of activities: seminar

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 2

Recommended semester: 1., 3.

Educational level: II.

Prerequisites:

Course requirements:

Preliminary assessment: individual work, individual assignments, project. Approximate final assessment: A 90%, B 80%, C 70%, D 60%, E 50%.

Scale of assessment (preliminary/final): 100/0

Learning outcomes:

After completing the course the student will master basic methods of work in life and non-life insurance in an international insurance company focusing on methods of cash-flow projection. He or she will be able to calculate actuarial and financial indicators.

Class syllabus:

Actuarial models in life insurance. Modelling the development of insurance contracts from the perspective of the client. Development of the number of insurance contracts with respect to the expected probability of death and lapse. Development of the mathematical reserves in the entire portfolio. Modelling of other variables affecting the profit of the insurance company. Modelling the future profits using the direct method. Modelling the future profits using the indirect method. Modelling of the present value of financial indicators. Impact of changes in assumptions on the profit of an insurance company.

Data preparation for modelling using the software R. Application of Generalized Linear Models (GLM) using the software R – selecting of appropriate parameters, presentation of results using R Shiny package.

Portfolio management in the insurance company using actuarial and financial indicators and relationships between them.

Recommended literature:

Zurich Insurance Company Ltd internal training materials

Languages necessary to complete the course:

Slovak, English

Notes:

Limit: maximum 25 students.

It is recommended to attend Exercises from Insurance Theory or any similar subject.

Past grade distribution						
Total number of evaluated students: 54						
A	В	С	D	Е	FX	
51,85	22,22	11,11	9,26	3,7	1,85	

Lecturers: Mgr. Peter Cvacho, Jozef Kurinec, Mgr. Matej Breja, Ing. Pavel Gašpar, PhD.

Last change: 24.08.2017

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KAMŠ/2-PMS-125/00

Seminar in Mathematical Statistics (1)

Educational activities:

Type of activities: seminar

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 3.

Educational level: II.

Prerequisites:

Course requirements:

Preliminary semester evaluation: talks

Approximate grade thresholds: A 90%, B 80%, C 70%, D 60%, E 50%

Scale of assessment (preliminary/final): 100/0

Learning outcomes:

The students will extend their knowledge in selected areas related to the statistical topics included in the master study program. Moreover, the students will improve their presentation skills.

Class syllabus:

Talks on the topics extending the statistical methods included in the master study program, and the topics of students' diploma theses.

Recommended literature:

Anděl, J.: Statistické metody, Matfyzpress Praha 1998

Literature given in the information sheets of the obligatory courses of the study program

Languages necessary to complete the course:

Slovak, English

Notes:

Past grade distribution

Total number of evaluated students: 176

A	В	С	D	Е	FX
92,61	5,68	1,7	0,0	0,0	0,0

Lecturers: doc. Mgr. Radoslav Harman, PhD.

Last change: 08.05.2017

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KAMŠ/2-PMS-126/00

Seminar in Mathematical Statistics (2)

Educational activities:

Type of activities: seminar

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 4.

Educational level: II.

Prerequisites:

Course requirements:

Preliminary assessment: individual assessment of student's presentations Approximate grade thresholds: A 90%, B 80%, C 70%, D 60%, E 50%

Learning outcomes:

The student will enlarge his knowledge in a selected field concerning problems of probability or random processes. He will gain an experience with individual presentations.

Class syllabus:

Presentations of themes by students according to selected topics in probability and random processes.

Recommended literature:

Basic literature given in the information sheets of the obligatory subjects of the study program.

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 178

A	В	С	D	Е	FX
98,88	0,0	1,12	0,0	0,0	0,0

Lecturers: doc. RNDr. Katarína Janková. CSc.

Last change: 02.05.2017

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KAMŠ/2-PMS-121/00

Sequential Methods

Educational activities:

Type of activities: lecture

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 4.

Educational level: II.

Prerequisites:

Course requirements:

Preliminary semester evaluation: test and homeworks

Final examination: written examination

Approximate grade thresholds: A 90%, B 80%, C 70%, D 60%, E 50%

Learning outcomes:

Upon satisfactory completion of the course the student will be able to use sequential procedures for the statistical hypothesis testing and the estimation of unknown parameters.

Class syllabus:

Sequential hypothesis testing, sequential tests for quality control. Wald sequential test, its properties and characteristics. Wald's identities and their applications for operation characteristics and average sample number of a sequential test. Testing composite hypotheses, Sobel Wald test, comparison of parameters of two distributions. Sequential point estimation, Rao-Cramer theorem, Stein's two stage procedure. Sequential confidence intervals.

Recommended literature:

Hušková: Sekvenční analýza.

Rao: Lineární metody statistické indukce a jejich aplikace.

Govindarajulu, Z: Sequential statistics (2004)

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 181

A	В	С	D	Е	FX
33,7	24,86	22,1	14,36	4,42	0,55

Lecturers: doc. RNDr. Katarína Janková, CSc.

Last change: 24.04.2017

Approved by:

University: Con	nenius Universit	y in Bratislava			
Faculty: Faculty	y of Mathematic	s, Physics and In	formatics		
Course ID: FMFI.KTV/2-M		Course title: Sports in Natur ((1)		
Form of the co	ties: urs: er level/semeste ourse: on-site lea				
Number of cred					
Recommended					
Educational lev	vel: II.				
Prerequisites:					
Course require	ments:				
Learning outco	mes:				
Class syllabus:					
Recommended	literature:				
Languages nec	essary to compl	ete the course:			
Notes:					
Past grade distant	ribution f evaluated stude	ents: 68			
A	В	С	D	Е	FX
100,0	0,0	0,0	0,0	0,0	0,0
Lecturers: Mgr	. Branislav Nedb	álek	•		
Last change:					
Approved by:					

University: Co	menius Universit	y in Bratislava			
Faculty: Faculty	y of Mathematics	s, Physics and In	formatics		
Course ID: FMFI.KTV/2-M		Course title: Sports in Natur ((2)		
Form of the co	ties: urs: er level/semeste ourse: on-site lea				
Number of cree					
Recommended					
Educational lev	vel: II.				
Prerequisites:					
Course require	ments:				
Learning outco	omes:				
Class syllabus:					
Recommended	literature:				
Languages nec	essary to compl	ete the course:			
Notes:					
Past grade dist Total number o	ribution f evaluated stude	nts: 35			
A	В	С	D	Е	FX
100,0	0,0	0,0	0,0	0,0	0,0
Lecturers: Mgr	. Branislav Nedb	álek	•		
Last change:					
Approved by:					

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KAMŠ/2-PMS-221/14 | Statistical methods in clinical trials

Educational activities:

Type of activities: lecture

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 2., 4.

Educational level: II.

Prerequisites:

Recommended prerequisites:

2-PMS-108 Regression models (2)

Course requirements:

Scale of assessment (preliminary/final): 100/0

Learning outcomes:

Using statistical methods in the design of clinical trials

Class syllabus:

Phases and aims of clinical trials, blinding, randomization, MTD, MED, DLT.

Designing clinical trials in Phase I: 3+3 design, group up-and-down designs, continual reassessment method

Designing clinical trials in Phase II: two-stage designs, dose-response designs.

Designing clinical trials in Phase III: group sequential methods, adaptive designs, biased-coin rules, designs for estimating MTD and MED.

Late-onset toxicity trials

Recommended literature:

Design of experiments in nonlinear models : Asymptotic normality, optimality criteria and small-sample properties / Luc Pronzato, Andrej Pázman. New York : Springer, 2013

Languages necessary to complete the course:

Notes:

Past grade distribution

Total number of evaluated students: 25

A	В	С	D	Е	FX
92,0	8,0	0,0	0,0	0,0	0,0

Lecturers: Mgr. Lenka Filová, PhD.

Last change: 04.04.2017

Approved by:

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID: Course title:

FMFI.KAMŠ/2-PMS-129/10 | Stochastic Optimization Methods

Educational activities:

Type of activities: lecture

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 3.

Educational level: II.

Prerequisites:

Recommended prerequisites:

2-PMS-123 Stochastic simulation methods

Course requirements:

Evaluation: project, oral exam

Approximate grade thresholds: A 90%, B 80%, C 70%, D 60%, E 50%

Scale of assessment (preliminary/final): 80/20

Learning outcomes:

Upon satisfactory completion of the course, students will be able to use selected optimization methods. The emphasize is put on heuristic methods of global optimization utilizing random elements (genetic algorithms, simulated annealing, particle swarm optimization, and so on).

Class syllabus:

Applications of linear programming in statistics. Algorithm Nelder-Mead. Simulated annealing. Genetic algorithms. Particle swarm optimization. Basics of constrained global optimization.

Recommended literature:

Algorithmics for hard problems: Introduction to combinatorial optimization, randomization,

approximation, and heuristics / Juraj Hromkovič. Berlin : Springer, 2003 Spall JC: Introduction to stochastic search and optimization. Wiley, 2003

Online materials of the lecturer

Languages necessary to complete the course:

Slovak, English

Notes:

Past grade distribution

Total number of evaluated students: 162

A	В	С	D	Е	FX
63,58	19,14	8,02	4,94	1,85	2,47

Lecturers: doc. Mgr. Radoslav Harman, PhD.

Last change: 08.05.2017	
Approved by:	

University: Comenius University in Bratislava

Faculty: Faculty of Mathematics, Physics and Informatics

Course ID:

Course title:

FMFI.KAMŠ/2-PMS-123/10

Stochastic Simulation Methods

Educational activities:

Type of activities: lecture

Number of hours:

per week: 2 per level/semester: 28 Form of the course: on-site learning

Number of credits: 3

Recommended semester: 1., 3.

Educational level: II.

Prerequisites:

Course requirements:

Evaluation: project, oral examination

Approximate grade thresholds: A 90%, B 80%, C 70%, D 60%, E 50%

Scale of assessment (preliminary/final): 80/20

Learning outcomes:

Upon satisfactory completion of the course, students will know basic methods of computer generation of random numbers, general random variables, and random vectors. The students will be able to use the random variates generation for Monte-Carlo sampling, and for the evaluation of complex stochastic systems.

Class syllabus:

Generating realizations of random numbers, random variables and random vectors. Statistical analysis of simulation data. Basic Monte Carlo methods.

Recommended literature:

Ross S: Simulation, Elsevier Academic Press 2006

Fishman GS: Monte Carlo: Concepts, Algorithms and Applications, Springer 1996

Online materials of the lecturer

Languages necessary to complete the course:

Slovak, English

Notes:

Past grade distribution

Total number of evaluated students: 370

A	В	С	D	Е	FX
41,89	23,51	15,14	9,19	6,49	3,78

Lecturers: doc. Mgr. Radoslav Harman, PhD.

Last change: 08.05.2017

Approved by:

University: Comenius University in Bratislava Faculty: Faculty of Mathematics, Physics and Informatics **Course ID: Course title:** FMFI.KAMŠ/2-PMS-131/17 Survival Analysis **Educational activities:** Type of activities: lecture **Number of hours:** per week: 2 per level/semester: 28 Form of the course: on-site learning Number of credits: 3 Recommended semester: 2., 4. **Educational level:** II. **Prerequisites: Course requirements: Learning outcomes:** Class syllabus: **Recommended literature:** Languages necessary to complete the course: **Notes:** Past grade distribution Total number of evaluated students: 9 Α C В D E FX 100,0 0,0 0,0 0,0 0,0 0,0 Lecturers: Mgr. Lenka Filová, PhD. Last change: 10.04.2021 Approved by: