School of Mathematics & Statistics

Head of School Professor N Ruskuc

Taught Programmes

M.Sc.: Applied Statistics and Datamining

Mathematics Statistics

For all Masters degrees there are exit awards available that allow suitably-qualified candidates to receive a Postgraduate Certificate or Postgraduate Diploma.

Programme Requirements

Applied Statistics and Datamining

Taught Element: 90 credits: MT5753, MT5756, MT5757, MT5758, and ID5059

30 credits: from MT modules in the range MT3000 - MT4598 or

MT4600 - MT5998.

Programmes of study are subject to approval by the Head of

School.

M.Sc.: 120 credits as for Taught Element together with a 60-credit

dissertation (MT5099) comprising three months' full-time study.

Mathematics

Taught Element: 90 credits: 5000-level modules listed in this section of the

Postgraduate Course Catalogue.

30 credits: from MT modules in the range MT3000 - MT4598 or

MT4600 - MT5998.

Programmes of study are subject to approval by the Head of

School.

M.Sc.: 120 credits as for Taught Element together with a 60-credit

dissertation (MT5099) comprising three months' full-time study.

Statistics

Taught Element: 90 credits: 5000-level modules listed in this section of the

Postgraduate Course Catalogue.

30 credits: from MT modules in the range MT3000 - MT4598 or

MT4600 - MT5998.

Programmes of study are subject to approval by the Head of

School.

M.Sc.: 120 credits as for Taught Element together with a 60-credit

dissertation (MT5099) comprising three months' full-time study.

Modules

The Pre-requisites for each module may be replaced by equivalent material from other institutions.

ID5011 Geographic Information Systems for Environmental Management					
	SCOTCAT Credits:	15	SCQF Level 11	Semester:	1
	Planned timetable:	To be arranged.			

This module provides an introduction to Geographic Information systems and their use in environmental problem solving. The module will be taught through a series of lectures, tutorials, laboratory classes and individual projects. The module will be assessed through class exercises and the final, short individual project. Students will be introduced to methods of acquiring, storing, analysing and displaying (2D and 3D) spatial digital data using the ArcGIS data package. An introduction to data manipulation and statistical techniques on a variety of environmental examples will be given. The module is taught within the School of Geography & Geosciences but incorporates datasets and analysis techniques used in earth and environmental science, biology, archaeology, and mathematics.

Programme module type:	Optional for Ecosystem-Based Management of Marine Systems, Environmental Biology, Mathematics, Statistics, Management and Environmental History Taught Postgraduate Programmes.
Pre-requisite(s):	A basic ability in computer skills (Basic word processing, spread sheet analysis)
Anti-requisite(s):	GE5005, ID5010, ID5012
Learning and teaching methods and delivery:	Lectures, practicals and occasional tutorials.
Assessment pattern:	Coursework = 50%, Short Project = 50%
Module Co-ordinator:	Dr C R Bates
Lecturer(s)/Tutor(s):	Dr R A J Robinson, Dr C R Bates

ID5059 Knowledge Discovery and Datamining SCOTCAT Credits: 15 SCQF Level 11 Semester: 2

Planned timetable: To be arranged.

Contemporary data collection can be automated and on a massive scale e.g. credit card transaction databases. Large databases potentially carry a wealth of important information that could inform business strategy, identify criminal activities, characterise network faults etc. These large scale problems may preclude the standard carefully constructed statistical models, necessitating highly automated approaches. This module covers many of the methods found under the banner of "Datamining", building from a theoretical perspective but ultimately teaching practical application. Topics covered include: historical/philosophical perspectives, model selection algorithms and optimality measures, tree methods, bagging and boosting, neural nets, and classification in general. Practical applications build sought-after skills in the commercial packages SAS and SPSS.

Programme module type:	Compulsory for Applied Statistics and Datamining Taught Postgraduate Programme. Optional for Statistics Taught Postgraduate Programme.
Anti-requisite(s):	MT5759
Learning and teaching methods and delivery:	Lectures, seminars, tutorials and practical classes.
Assessment pattern:	Coursework = 40%, Written Examination = 60%
Module Co-ordinator:	Dr C R Donovan and Dr T Kelsey
Lecturer(s)/Tutor(s):	Dr C R Donovan and Dr T Kelsey

MT5099 Dissertation for M.Sc. Programme/s **SCOTCAT Credits:** SCQF Level 11 Semester: Whole Year Planned timetable: At times to be arranged with the supervisor. Student dissertations will be supervised by members of the teaching staff who will advise on the choice of subject and provide guidance throughout the progress of the dissertation. The completed dissertation of not more than 15,000 words must be submitted by the end of August. Programme module type: Compulsory for Mathematics and Statistics M.Sc. Postgraduate Programmes Learning and teaching Individual supervision methods and delivery: Assessment pattern: Dissertation = 100% **Module Co-ordinator:** Prof T Neukirch

MT5611 Advanced Symbolic Computation					
	SCOTCAT Credits: 20 SCQF Level 11 Semester: 2				
	Planned timetable: 9.00 am Mon (odd weeks), Wed and Fri.				

This module aims to enable students to use Maple as a tool in their other modules and to turn naturally to such a package when solving mathematical problems. The module aims to illustrate the following points: a symbolic computation package allows one to conduct mathematical experiments; a symbolic computation package allows one to collect data about a problem being studied. This is similar to the way other scientists work. It is easier to try several different approaches to a problem and see which works. The machine is stupid. Intelligence comes from the user. The user thinks, the user interprets, the computer calculates. Students will undertake a more substantial project than that required for MT4111.

Programme module type:	Optional for Mathematics and Statistics M.Sc. Postgraduate Programmes	
Anti-requisite(s):	MT4111	
Learning and teaching methods and delivery:	2.5 lectures and 1 practical session.	
Assessment pattern:	Coursework: Project = 45%, Written Examination = 55%	
Module Co-ordinator:	Dr J D Mitchell	
Lecturer(s)/Tutor(s):	Dr J D Mitchell, Dr M Neunhoeffer, Dr C M Roney-Dougal	

MT5751 Estimating Animal Abundance					
	SCOTCAT Credits:	10	SCQF Level 11	Semester:	2
	Planned timetable:	2.00 pm			

The module will introduce students to the main types of survey method for wildlife populations. It will cover simple methods in some detail and provide students with a conceptual framework for building understanding of more advanced methods. By the end of the course, students will be able to identify an appropriate assessment method for a given population, be able to design a simple survey to assess the population, and perform simple analyses of survey data. Students will get experience in using the methods via computer practical sessions involving design and analyses of surveys conducted by computer simulation.

Programme module type:	Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics, also for some Postgraduate programmes outwith the School.
Learning and teaching methods and delivery:	7 hours of lectures and 5 hours of practical classes per week for 2 weeks.
Assessment pattern:	Coursework = 33%, Written Examination = 67%
Module Co-ordinator:	Dr E Rexstad

Lecturer(s)/Tutor(s):

MT5753 Statistical Modelling

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	SCOTCAT Credits:	20	SCQF Level 11	Semester:	1
	Planned timetable:	2.00 pm			

This module will introduce the main ideas of linear and generalised linear statistical modelling and will provide training in applied statistical modelling. The module structure is as follows: what statistical models are and what they are for; distributions, point and interval estimation and hypothesis testing; simple linear regression models for normal data; multiple regression; multiple regression with qualitative explanatory variables; less linear models for non-normal data; generalised linear models. Lectures will be built around the book 'An Introduction to Statistical Modelling' (Krzanowski, 1998), which closely matches what we believe to be an ideal course structure.

Programme module type:	Compulsory for Applied Statistics and Datamining Taught Postgraduate Programme. Optional for Statistics Taught Postgraduate Programme.		
Anti-requisite(s):	MT4607 Required for: MT5755, MT5757		
Learning and teaching methods and delivery:	6 hours lectures, 1.5 hours tutorials and 6 hours practicals each week for 4 weeks.		
Assessment pattern:	Coursework = 50%, Written Examination = 50%		
Module Co-ordinator:	Dr M L MacKenzie		
Lecturer(s)/Tutor(s):	Dr M L MacKenzie, Miss L Scott-Hayward		

MT5756 Data Analysis

SCOTCAT Credits:	20	SCQF Level 11	Semester:	1
Planned timetable:	To be arranged.		_	

This module provides coverage of essential statistical concepts, data manipulation and analysis methods, and software skills in commercial analysis packages. Specifically: the different types of data and their numerical/graphical treatment; data entry/import/export, basic probability theory and concepts of inference; fundamental statistical concepts with particular emphasis on sampling issues; basic statistical models and tests; introductory computer-intensive inference. The widespread commercial statistical packages SAS, SPSS are introduced and utilised with Excel for most analyses. The statistical programming language R is also given brief attention. This module is a short intensive course and is a core, preliminary, requirement for the MSc in Applied Statistics and Datamining. It covers material essential for study of the more advanced statistical methods encountered in subsequent modules.

Programme module type: Compulsory for Applied Statistics and Datamining Taught Postgraduate Programme. An exemption may be granted to an appropriately qualified entrant.	
Learning and teaching methods and delivery: Lectures, tutorials and practicals for 4 weeks.	
Assessment pattern:	Coursework = 40%, 2-hour Examination = 60%
Module Co-ordinator:	Dr C R Donovan
Lecturer(s)/Tutor(s):	Dr C R Donovan

MT5757 Advanced Data Analysis SCOTCAT Credits: 20 SCQF Level 11 Semester: 2 Planned timetable: 10.00 am Mons (even weeks), Tue and Thu.

This module covers modern modelling methods for situations where the data fails to meet the assumptions of common statistical models and simple remedies do not suffice. This represents a lot of real world data. Methods covered include: nonlinear models; basic splines and Generalised Additive Models; Ridge Regression and Principal Components Regression; models for non-independent errors and random effects. Pragmatic data imputation is covered with associated issues. Computer intensive inference is considered throughout. Practical applications build sought-after skills in the commercial packages SAS.

Programme module type:	Compulsory for Applied Statistics and Datamining Taught Postgraduate Programme. Optional for Statistics Taught Postgraduate Programme.
Learning and teaching methods and delivery:	2.5 lectures per week and 8 tutorials over the semester.
Assessment pattern:	Coursework = 40%, Written Examination = 60%
Module Co-ordinator:	Dr D L Borchers
Lecturer(s)/Tutor(s):	Dr D L Borchers, Dr M L MacKenzie

MT5758 Applied Multivariate Analysis SCOTCAT Credits: 15 SCQF Level 11 Semester: 2 Planned timetable: 12.00 noon Mon (even weeks), Tue and Thu.

This module provides introductory and advanced training in the applied analysis of multivariate data. The module emphasis is upon practical analysis of data and the extraction of answers from real-life data. Basic theory is given covering matrix algebra, metrics and general measures of similarity. The most common and fundamental methods including dimension reduction and classification are covered e.g. Multivariate Analysis of Variance, Principal Components Analysis, multidimensional scaling, Factor Analysis, clustering methods. The practical component of the module focuses on analysis of real data using the commercial software tools Excel, SAS and SPSS.

Programme module type:	Compulsory for Applied Statistics and Datamining Taught Postgraduate Programme. Optional for Statistics Taught Postgraduate Programme.
Learning and teaching methods and delivery:	2.5 lectures per week, and 4 tutorials and 4 project group meetings over the semester.
Assessment pattern:	Coursework = 50%, Written Examination = 50%
Module Co-ordinator:	Dr J B Illian
Lecturer(s)/Tutor(s):	Dr J B Illian

MT5802	5802 Advanced Analytical Techniques						
	SCOTCAT Credits:	20	SCQF Level 11	Semester:	2		
	Planned timetable:	12.00 noon Mon (odd weeks), Wed	and Fri.			
	This module introduces students to some further important applied analytic techniques such as Variational Calculus, Integral equations and transforms, and the theory of Steepest Descent.						
	Programme module type:	Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics.					
	Learning and teaching methods and delivery:	2.5 lectures and 1 tutorial.					
	Assessment pattern:	Written Examination = 100%					
	Module Co-ordinator:	Dr C V Tran					
	Lecturer(s)/Tutor(s):	Dr C V Tran					

MT5806 Advanced Computation	5806 Advanced Computational Techniques					
SCOTCAT Credits:	20	SCQF Level 11	Semester:	2		
Planned timetable:	12.00 noon Mon (even weeks), Tue	and Thu.			
approaches to the numeric equations. Students will a	This module introduces students to some of the ideas, techniques and constraints that underpin modern approaches to the numerical modeling of physical processes that may be described by partial differential equations. Students will gain expertise in implementing standard methods and will submit a short dissertation together with a portfolio of computational work.					
Programme module type:	Programme module type: Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics.					
Learning and teaching methods and delivery:				upervisions.		
Assessment pattern:	ssessment pattern: Coursework = 100%					
Module Co-ordinator:	Dr S J Brooks					
Lecturer(s)/Tutor(s):	Dr S J Brooks					

MT5809 Advanced Fluid Dynamics					
	SCOTCAT Credits:	20	SCQF Level 11	Semester:	1
	Planned timetable:	11.00 am Mon (odd weeks), Wed and Fri.			

This module will examine current research in fluid dynamics, with a particular focus on meteorology and oceanography. The large-scale atmosphere and oceans behave quite unlike a 'classical' fluid owing to the presence of stable density stratification and rotation. As a result, the fluid motion is dominated by slow, 'vortical' or eddying motions (like cyclones) which generally spin slower than the Earth. Superimposed on this slow motion are relatively fast wave-like motions analogous to surface waves on a pond. These lectures describe the mathematical basis of these fundamentally different types of motion, and furthermore illustrate the increasingly important role of computer modelling in this research.

Programme module type:	Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics.
Learning and teaching methods and delivery:	2.5 lectures and 1 tutorial.
Assessment pattern:	Written Examination = 100%
Module Co-ordinator:	Dr J N Reinaud
Lecturer(s)/Tutor(s):	Dr J N Reinaud

MT5810 Advanced Solar Theory **SCOTCAT Credits:** 20 SCQF Level 11 Semester: 1 Planned timetable: 12.00 noon Mon (even weeks), Tue and Thu. The object of this module is to describe the magnetohydrodynamic processes at work in the Sun, using modern techniques of applied mathematics, and to discuss the latest theories in relation to aspects of current research within the School. Optional for all Postgraduate Taught Programmes within the School of Programme module type: Mathematics & Statistics. MT5804 Anti-requisite(s): Learning and teaching 2.5 lectures and 1 tutorial. methods and delivery: Assessment pattern: Written Examination = 100% **Module Co-ordinator:** Prof A W Hood Lecturer(s)/Tutor(s): Prof A W Hood

MT5812 Advanced Financial Mathematics					
	SCOTCAT Credits:	20	SCQF Level 11	Semester:	1
	Planned timetable:	2.00 pm Tue and Fri.			
	This module builds on the theory that has been taught in MT4551 by introducing further analytical are practical techniques that are used in the valuation and risk-management of all the mainstream vanilla are used in the practical techniques that are used in the valuation and risk-management of all the mainstream vanilla are				

practical techniques that are used in the valuation and risk-management of all the mainstream vanilla and exotic derivatives in the Equity, Foreign Exchange, Fixed Income and Credit Markets. The focus will be on both understanding the theory as well as how it is applied in the real world environment of a derivatives trading desk. By means of lectures and practical assignments, students will also be introduced to Excel and the Visual Basic Programming language (as a working knowledge of these will be invaluable to anyone seeking a career in the areas of finance or business).

Programme module type:	Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics.
Learning and teaching methods and delivery:	2 lectures and 1 tutorial.
Assessment pattern:	Coursework = 50%, Written Examination = 50%
Module Co-ordinator:	Dr W R Campbell
Lecturer(s)/Tutor(s):	Dr W R Campbell

MT5824 Topics in Groups	324 Topics in Groups						
SCOTCAT Credits:	20	SCQF Level 11	Semester:	1			
Planned timetable:	10.00 am Mon (od	ld weeks), Wed ar	nd Fri.				
students further into this selection of topics, some	The overall aim of this module is to build on the foundations established in MT4003/MT4603, and take the students further into this important and beautiful branch of mathematics. More specifically, through selection of topics, some of which will be of current research interest in St Andrews, it will introduce students to advanced techniques of handling groups and classifying them.						
Programme module type:	Programme module type: Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics.			the School of			
Learning and teaching methods and delivery:							
Assessment pattern:							
Module Co-ordinator:							
Lecturer(s)/Tutor(s):	Dr C P Bleak						

Module Co-ordinator:

Lecturer(s)/Tutor(s):

MT5825 Measu	325 Measure and Ergodic Theory						
SCOTCA	AT Credits:	20	SCQF Level 11	Semester:	1		
Planne	Planned timetable: 10.00 am Mon (even weeks), Tue and Thu.						
are imp module	This module introduces some of the powerful techniques and ideas of modern mathematical analysis that are important both in analysis in its own right and in its many applications in mathematics and science. The module will include topics such as: measure theory, the ergodic theorem, martingale theory. Analysis is one of the active research areas within the School, and the choice of topics will reflect current activity.				natics and science. The theory. Analysis is one		
Program	Programme module type: Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics.						
	Learning and teaching methods and delivery: 2.5 lectures and 1 tutorial.						
Assess	ment pattern:	Coursework = 25%, Written Examination = 75%					

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MT5826 Finite Fields						
	SCOTCAT Credits:	20	SCQF Level 11	Semester:	2	
	Planned timetable:	11.00 am Mon (od	ld weeks), Wed ar	nd Fri.		

Dr M J Todd

Dr M J Todd

Fields are an important part of modern algebra. Introduced as a generalisation of number systems (in particular the rational and the real numbers), fields are the setting for some of the most fascinating results in pure maths, such as the insolubility of the quintic, and ruler and compass constructions. The theory of finite fields came to prominence in the last 50 years due to its applications in combinatorics, coding theory and cryptography. This module will begin by investigating the theory of fields in general, before specialising to finite fields in particular. Applications of field theory, to topics such as geometry and finite mathematics, will also be explored.

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Programme module type:	Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics.
Learning and teaching methods and delivery:	2.5 lectures and 1 tutorial.
Assessment pattern:	Written Examination = 100%
Module Co-ordinator:	Dr M Neunhoeffer
Lecturer(s)/Tutor(s):	Dr M Neunhoeffer

MT5830 Topics in Geometry and Analysis SCOTCAT Credits: 20 SCQF Level 11 Semester: 2 Planned timetable: 10.00 am Mon (odd weeks), Wed and Fri.

The module will present new developments in geometry and analysis that relate to research interests in St Andrews. Building on 4000-level modules in analysis, it will introduce students to advanced results in this beautiful and important area of mathematics. The choice of specific topics may vary from year to year but will be chosen from Geometric Measure Theory, Non-commutative Geometry, Fuchsian Groups, Harmonic Analysis, and Measurable Dynamics.

Programme module type:	Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics.
Anti-requisite(s):	MT5828
Learning and teaching methods and delivery:	2.5 lectures and 1 tutorial.
Assessment pattern:	Written Examination = 100%
Module Co-ordinator:	Prof L Olsen
Lecturer(s)/Tutor(s):	Prof L Olsen

MT5831 Advanced Bayesian Inference

Module Co-ordinator:

Lecturer(s)/Tutor(s):

SCOTCAT Credits:	20	SCQF Level 11	Semester:	1		
Planned timetable:	10.00 am Mon (even weeks), Tue and Thu.					

This module consists of MT4531 with an additional project which will give consideration to some more advanced aspects of the theory or to the application of Bayesian techniques. This may involve either directed reading or the use of the computer for simulation or data-based analyses. The syllabus includes Bayes' theorem, inference for Normal samples; univariate Normal linear regression; principles of Bayesian computational, Markov chain Monte Carlo - theory and applications.

Programme module type:	Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics.			
Learning and teaching methods and delivery:	2.5 lectures per week and 8 tutorials/practical classes over semester.			
Assessment pattern:	Coursework = 40%, Written Examination = 60%			
Module Co-ordinator:	Dr R King			
Lecturer(s)/Tutor(s):	Dr R King, Dr M Papathomas			

MT5990 Independent Study Module SCOTCAT Credits: 20 SCQF Level 11 Semester: Either Planned timetable: To be arranged. This module provides the opportunity for a student to study an Advanced topic as a reading course under the supervision of a member of staff. The topic will be disjoint from those available in other modules. Optional for all Postgraduate Taught Programmes within the School. Programme module type: Pre-requisite(s): Permission from the Head of School Learning and teaching Typically 1 hour project supervisions. methods and delivery: Assessment pattern: Coursework = 100%

Dr M R Quick

1 T 5991	5991 Professional Skills for Mathematical Scientists							
	SCOTCAT Credits:	30	SCQF Level 11	Semester:	Whole Year			
	Planned timetable:	To be arranged.						
	This module encompasses a range of skills, both generic and topic specific, together with taught components aimed at providing an appreciation of both breadth and depth of research areas in Pure or Applied Mathematics. The precise programme of study, together with the identification of the relevant software expertise required, will be determined in consultation with the student's supervisor.							
	Programme module type:	Optional for all taught postgraduate programmes within the School of Mathematics & Statistics.						
	Learning and teaching methods and delivery:	Varies. Typically 1 project supervision per week over whole year.						
	Assessment pattern:	Coursework = 100%						
	Module Co-ordinator:	Prof T Neukirch						