Masters in Statistics

Programme Requirements

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.

MSc:

120 credits from the Taught Element together with a 60-credit dissertation (MT5099)

Modules

Compulsory module - Whole Year:

MT5099	T5099 Dissertation for MSc Programme/s						
	SCOTCAT Credits:	Semester:	Whole Year				
	Planned timetable:	At times to be arranged with the supervisor.					
	subject and provide guidance	supervised by members of the teaching staff who will advise on the choice of e throughout the progress of the dissertation. The completed dissertation of must be submitted by the end of August.					
	Programme module type:	Compulsory for	MSc Programmes ir	Mathematics and	in Statistics.		
	Learning and teaching methods and delivery:	Weekly contact:	: Individual supervis	ion			
	Assessment pattern:	nt pattern: Dissertation = 100%					
Module Co-ordinator: Dr J D Mitchell							

Optional modules:

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 a computer as a tool in their other modules and to turn naturally to a computer when solving mathematical problems. The module aims to illustrate the following points: computation allows one to conduct mathematical experiments; computation 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 computer is not intelligent; 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 all Postgraduate Programmes within the School of Mathematics & Statistics, also for some Postgraduate programmes outwith the School.		
Anti-requisite(s):	MT4111		
Learning and teaching methods and delivery:	Weekly contact : 2.5 lectures (weeks 1 - 10) and 1 practical session (weeks 2 - 11).		
Assessment pattern:	2-hour Written Examination = 55%, Coursework: Project = 45%		
Module Co-ordinator:	Dr J D Mitchell		
Lecturer(s)/Tutor(s):	Dr J D Mitchell, Dr C M Roney-Dougal, TBC		

MT5751 Estimating Animal Abundance							
	SCOTCAT Credits:	15	SCQF Level 11	Semester:	2		
	Planned timetable:	12.00 noon Mor	n (odd), Wed and Fr	i			

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 Programmes within the School of Mathematics & Statistics, also for some Postgraduate programmes outwith the School.		
Learning and teaching methods and delivery:	Weekly contact: 1.5 hrs lecture, 1 hr practical, 0.5 hr tutorial (weeks 1 - 10)		
Assessment pattern:	2-hour Written Examination = 50%, Coursework = 50%		
Module Co-ordinator:	Prof D L Borchers		
Lecturer(s)/Tutor(s):	Prof D L Borchers		

MT5753 Statistical Modelling SCOTCAT Credits: 20 SCQF Level 11 Semester: 1 Planned timetable: 2.00 pm Mon - Fri (Weeks 5 - 9)

This applied statistics module covers the main aspects of linear models (LMs) and generalized linear models (GLMs). In each case the course describes model specification, various options for model selection, model assessment and tools for diagnosing model faults. Common modelling issues such as collinearity and residual correlation are also addressed, and as a consequence of the latter the Generalized Least squares (GLS) method is described. The GLM component has emphasis on models for count data and presence/absence data while GLMs for multinomial (sometimes called choice-based models) are also covered for nominal and ordinal response outcomes. The largest part of the course material is taught inside an environmental impact assessment case study with reality-based research objectives. Political and medical examples are used to illustrate the multinomial models.

Programme module type:	Compulsory for Applied Statistics and Datamining MSc Programme. Compulsory for Data-Intensive Analysis MSc Programme. Optional for Statistics MSc Programme.				
Anti-requisite(s):	MT4607 Required for: MT5757				
Learning and teaching methods and delivery:	Weekly contact : 6 hours lectures, 1.5 hours tutorials and 6 hours practicals (x 5 weeks).				
Assessment pattern:	2-hour Written Examination = 50%, Coursework = 50%				
Module Co-ordinator:	Ms H Worthington				
Lecturer(s)/Tutor(s):	Ms H Worthington	Ms H Worthington			

MT5757 Advanced Data Analysis							
	SCOTCAT Credits: 20 SCQF Level 11 Semester: 2						
	Availability restrictions:						
	Planned timetable:	12.00 noon Mor	12.00 noon Mon (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; LASSO and the Elastic Net; 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 R and the commercial packages SAS.

Programme module type:	Compulsory for Applied Statistics and Datamining MSc Programme. Compulsory for Data-Intensive Analysis MSc Programme. Optional for Statistics MSc Programme.	
Learning and teaching methods and delivery:	Weekly contact : 2.5 lectures (weeks 1 - 10) and 8 tutorials over the semester.	
Assessment pattern:	2-hour Written Examination = 60%, Coursework = 40%	
Module Co-ordinator:	Dr M L MacKenzie	
Lecturer(s)/Tutor(s):	Dr M L MacKenzie, Dr H Worthington	

Planned timetable:

MT5758 Applied Multivariate Analysis SCOTCAT Credits: 15 SCQF Level 11 Semester: 2

11.00 am 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 MSc Programme. Optional for Statistics MSc Programme.			
Pre-requisite(s):	Acceptance on taught postgraduate programme. Anti-requisite(s): MT4609			
Learning and teaching methods and delivery:	Weekly contact : 2.5 lectures (weeks 1 - 10), and 4 tutorials and 4 project group meetings over the semester.			
Assessment pattern:	2-hour Written Examination = 50%, Coursework = 50%			
Module Co-ordinator:	Dr V Popov			
Lecturer(s)/Tutor(s):	Dr V Popov			

MT5802	MT5802 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 Va Calculus, Integral equations and transforms, and the theory of Steepest Descent.						
					ues such as Variational		
	Programme module type:	Optional for all Postgraduate Programmes within the School of Mathematics & Statistics.					
	Learning and teaching methods and delivery:	Weekly contact: 2.5 lectures (weeks 1 - 10) and 1 tutorial (weeks 2 - 11). 2-hour Written Examination = 75%, Coursework = 25%			rial (weeks 2 - 11).		
	Assessment pattern:						
	Module Co-ordinator:	Dr C V Tran					
	Lecturer(s)/Tutor(s):	Dr C V Tran					

MT5806 Advanced Computational Techniques SCOTCAT Credits: 20 SCQF Level 11 Semester: 2 Planned timetable: 12.00 noon Mon (even weeks), Tue and Thu

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:	Optional for all Postgraduate Programmes within the School of Mathematics & Statistics.	
Learning and teaching methods and delivery:	Weekly contact: 2 lectures (weeks 1 - 10) and a typical average of 0.5 hours of project supervisions (weeks 2 - 11)	
Assessment 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 Programmes within the School of Mathematics & Statistics.		
Learning and teaching methods and delivery:	Weekly contact: 2.5 lectures (weeks 1 - 10) and 1 tutorial (weeks 2 - 11).		
Assessment pattern:	2.5-hour Written Examination = 100%		
Module Co-ordinator:	Prof D G Dritschel		
Lecturer(s)/Tutor(s):	Prof D G Dritschel		

MT5810	MT5810 Advanced Solar Theory					
	SCOTCAT Credits:	20	SCQF Level 11	Semester:	1	
	Planned timetable:	timetable: 12.00 noon Mon (even weeks), Tue and Thu				
	-	to describe the magnetohydrodynamic processes at work in the Sun, using ed mathematics, and to discuss the latest theories in relation to aspects of chool.				
	Programme module type:	 Optional for all Postgraduate Programmes within the School of Mathematia & Statistics. Weekly contact: 2.5 lectures (weeks 1 - 10) and 1 tutorial (weeks 2 - 11). 			School of Mathematics	
	Learning and teaching methods and delivery:				rial (weeks 2 - 11).	
	Assessment pattern:	2.5-hour Written Examination = 100% Prof C E Parnell				
	Module Co-ordinator:					
	Lecturer(s)/Tutor(s):	Prof C E Parnell	Prof C E Parnell			

	Lecturer(s)/Tutor(s):	Prof C E Parnell			
MT5812	Advanced Financial Matl	nematics			
	SCOTCAT Credits:	20	SCQF Level 11	Semester:	1
	Planned timetable:	2.00 pm Tue and	l Fri		
	This module builds on the theory that has been taught in MT4551 by introducing further analytical an practical techniques that are used in the valuation and risk-management of all the mainstream vanilla an exotic derivatives in the Equity, Foreign Exchange, Fixed Income and Credit Markets. The focus will be o both understanding the theory as well as how it is applied in the real world environment of a derivative trading desk. By means of lectures and practical assignments, students will also be introduced to Excel an the Visual Basic Programming language (as a working knowledge of these will be invaluable to anyon seeking a career in the areas of finance or business).			mainstream vanilla and ts. The focus will be on onment of a derivatives ntroduced to Excel and	
	Programme module type:	Optional for all F & Statistics.	Postgraduate Progra	ammes within the S	School of Mathematics
	Learning and teaching methods and delivery: Weekly contact: 2 lectures (weeks 1 - 10) and 1 tutorial (weeks 2 - 11). Assessment pattern: 2-hour Written Examination = 50%, Coursework = 50%				
	Module Co-ordinator:				
	Lecturer(s)/Tutor(s):				

MT5821 Advanced Combinatorics SCOTCAT Credits: 20 SCQF Level 11 Semester: 2 Availability restrictions: Availability subject to confirmation Planned timetable: 12.00 noon Mon (odd weeks), Wed and Fri Combinatorics underlies and interacts many topics in discrete mathematics including group theory, statistical design, and statistical mechanics, as well as being a lively subject in its own right. The module will give students a good grounding in the techniques and will engage students with research-level problems. It is designed to make a wide area of combinatorics available to students. Programme module type: Optional for all Postgraduate Programmes within the School of Mathematics & Statistics

Programme module type:	Optional for all Postgraduate Programmes within the School of Mathematics & Statistics.
Learning and teaching methods and delivery:	Weekly contact: 2.5-hour lectures (weeks 1 - 10) and 1-hour tutorial (weeks 2 - 11).
Assessment pattern:	2.5-hour Written Examination = 100%
Module Co-ordinator:	Prof P J Cameron
Lecturer(s)/Tutor(s):	Prof P J Cameron

MT5824 Top	ЛТ5824 Topics in Groups				
sco	OTCAT Credits:	20	SCQF Level 11	Semester:	1
Pla	nned timetable:	10.00 am Mon (.00 am Mon (odd weeks), Wed and Fri		
stu sele	The overall aim of this module is to build on the foundations established in MT4003/MT4603, and take students further into this important and beautiful branch of mathematics. More specifically, throuselection of topics, some of which will be of current research interest in St Andrews, it will introstudents to advanced techniques of handling groups and classifying them. Programme module type: Optional for all Postgraduate Programmes within the School of Mathema & Statistics.			specifically, through a	
Pro				school of Mathematics	
	Learning and teaching methods and delivery: Weekly contact: 2.5 lectures (weeks 1 - 10), 1 tutorial and 1 exam (weeks 2 - 11).		and 1 examples class		

Programme module type:	& Statistics.
Learning and teaching methods and delivery:	Weekly contact: 2.5 lectures (weeks 1 - 10), 1 tutorial and 1 examples class (weeks 2 - 11).
Assessment pattern:	2.5-hour Written Examination = 100%
Module Co-ordinator:	Dr C P Bleak
Lecturer(s)/Tutor(s):	Dr C P Bleak

MT5825	5825 Measure and Ergodic Theory				
	SCOTCAT Credits:	20	SCQF Level 11	Semester:	1
	Planned timetable:	11.00 am Mon (odd weeks), Wed ai	nd Fri	
	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. Programme module type: Optional for all Postgraduate Programmes within the School of Mathematics & Statistics. Learning and teaching methods and delivery: Assessment pattern: 2-hour Written Examination = 75%, Coursework = 25% Module Co-ordinator: Dr M Todd			matics and science. The gale theory. Analysis is	
				school of Mathematics	
				rial (weeks 2 - 11).	
	Lecturer(s)/Tutor(s):	Dr M Todd			

MT5830 Topics in Geometry and Analysis

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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 Programmes within the School of Mathematics & Statistics.
Anti-requisite(s): MT5828	
Learning and teaching methods and delivery:	Weekly contact: 2.5 lectures (weeks 1 - 10) and 1 tutorial (weeks 2 - 11).
Assessment pattern:	2.5-hour Written Examination = 100%
Module Co-ordinator:	Dr J Fraser
Lecturer(s)/Tutor(s):	Dr J Fraser

MT5831 Advanced Bayesian Inference

SCOTCAT Credits:	20	SCQF Level 11	Semester:	1
Planned timetable: 10.00 am M		even weeks), Tue a	nd 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 Programmes within the School of Mathematics & Statistics.
Anti-requisite(s):	MT4531
Learning and teaching methods and delivery:	Weekly contact : 2.5 lectures (weeks 1 - 10) and 8 tutorials/practical classes over semester.
Assessment pattern:	2-hour Written Examination = 60%, Coursework = 40%
Module Co-ordinator:	Dr L Thomas
Lecturer(s)/Tutor(s):	Dr L Thomas

MT5836 Galois Theory SCOTCAT Credits: 20 SCQF Level 11 Semester: 2 Planned timetable: 11.00 am Mon (odd weeks), Wed and Fri

Galois theory is one of the most beautiful areas of mathematics, establishing a remarkable connection between the theory of polynomial equations and their roots and group theory. The subject brings together ideas from the theory of groups and fields in a powerful way, culminating in Galois' fundamental theorem. There are many applications of the work, for example demonstrating that certain ruler and compass constructions are impossible, and that there is no general formula for the solution of quintic equations.

Programme module type:	Optional for all Postgraduate Taught Programmes within the School of Mathematics & Statistics.
Anti-requisite(s):	MT5826
Learning and teaching methods and delivery:	Weekly contact : 2.5 lectures (weeks 1 - 10) and 10 tutorials/practical classes over semester.
Assessment pattern:	2.5-hour Written Examination = 100%
Module Co-ordinator:	Dr S Huczynska
Lecturer(s)/Tutor(s):	Dr S Huczynska, Dr C Roney-Dougal

MT5852 Mathematical Biology 2

SCOTCAT Credits:	20	SCQF Level 11	Semester:	1
Planned timetable:	9.00 am Mon (odd weeks), Wed and Fri			

This module will explore real world applications of mathematics to biological and medical problems e.g. cell movement, pattern formation in animal coat markings, spread of diseases (AIDS, measles). The mathematical techniques used in the modelling will be nonlinear partial differential equations. The module will be useful to students who wish to specialise in Applied Mathematics in their degree programme.

Programme module type:	Optional for all MSc postgraduate programmes in the School of Mathematics & Statistics.
Learning and teaching methods and delivery:	Weekly contact: 2.5 lectures (weeks 1 - 10) and 1 tutorial (weeks 2 - 11).
Assessment pattern:	2-hour Written Examination = 90%, Coursework (Class Test) = 10%
Module Co-ordinator:	Prof M Chaplain
Lecturer(s)/Tutor(s):	Prof M Chaplain

MT5990 Independent Study Module

SCOTCAT Credits:	20	SCQF Level 11	Semester:	1 or 2			
Availability restrictions:	Available only to students on an MMath, MPhys or MSc degree programme in the School						
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.

the supervision of a member of stant. The topic will be disjoint from those available in other modules.					
Programme module type:	Optional for all Postgraduate programmes within the School of Mathematics & Statistics.				
Learning and teaching methods and delivery:	Weekly contact: Typically 1 hour project supervisions.				
Assessment pattern:	Coursework = 100%				
Module Co-ordinator:	Dr M L Mackenzie				

SCOTCAT Credits:	30	SCQF Level 11	Semester:	Whole Year	
Availability restrictions:	Available only to students on an MSc Postgraduate programme or, exceptionally, on an MMath or MPhys Honours degree programme in the School				
Planned timetable:	To be arranged.				
Applied Mathematics. The	nrecise programn				
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Programme module type:	Optional for all & Statistics.	ed in consultation Postgraduate prog	with the studer	t's supervisor. the School of Mathematic	
Programme module type: Learning and teaching methods and delivery:	Optional for all & Statistics. Weekly contact	ed in consultation Postgraduate prog : Varies. Typically	with the studer		
Programme module type: Learning and teaching methods and delivery: Assessment pattern: Module Co-ordinator:	, will be determin Optional for all & Statistics. Weekly contact year.	ed in consultation Postgraduate prog : Varies. Typically	with the studer	t's supervisor. the School of Mathematic	

ID5059 Knowled	5059 Knowledge Discovery and Datamining						
SCOTCA	T Credits:	15	SCQF Level 11	Semester:	2		
Planned	l timetable:	11.00 am Mon (odd weeks), Wed and Fri					
databas strategy preclud This mo theoret historic bagging	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 programming (typically R, SAS or python).						
Program	nme module type:	Compulsory for Applied Statistics and Datamining Postgraduate Programme. Compulsory for Data-Intensive Analysis MSc Programme. Optional for all Postgraduate Programmes.					
Anti-red	quisite(s):	MT5759					
	ng and teaching ds and delivery:	Weekly contact: Lectures, seminars, tutorials and practical classes.			tical classes.		
Assess	ment pattern:	2-hour Written Examination = 60%, Coursework = 40%					
Module	Co-ordinator:	masters-coord-cs@st-andrews.ac.uk					

30 credits: from MT modules in the range MT3000 - MT4598 or MT4600 - MT5998.

For the available modules see: 2016/7 Honours Mathematics & Statistics