

Institute of Statistics



STAT2MS Master en statistique, orientation générale, à finalité spécialisée (Master of Statistics : general orientation, leading to specialisation)



Programme management

STAT Institut de statistique

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Study objectives

The master's of Statistics is destined for university graduates wishing to acquire skills in statistics to complement their basic training.

The different specialisations on offer enable candidates coming from a wide range of horizons to construct a personalised study programme, adapted to their domain of interest and along the lines of their previous training.

Through its professional vocation and as a complement to a methodological training, this programme offers numerous occasions to put the tools into practice during exercises sessions , individual work involving analysis of real data on the computer and an integration project, possibly accomplished in collaboration with a company.

Admission conditions

This master's programme is accessible to all university graduates (having completed their "second university cycle") and to degree holders from long cycle studies from Institutes of Further Education. The lectures are delivered in French but students must be capable of understanding scientific texts written in English.

The programme requires that the student possess a minimum of knowledge in mathematics, statistics and computers, but includes basic teaching in these domains so that the students all begin the programme with a solid and homogenous level.

Admission procedures

The University admission and enrolment procedures are specified on the study programme under the heading "Access to Studies," on the WEB link : <http://www.ucl.ac.be/etudes/libres/acces.html> as well as on the Institute of Statistics web site : <http://www.stat.ucl.ac.be/diploma>

Enquiries concerning admission applications should be addressed to : Sophie Malali - Tel. 010 47 43 14; e-mail : issec@stat.ucl.ac.be

Enquiries concerning the course content and advice on the composition of the programme should be addressed to : Bernadette Govaerts - Tel. 010 47 43 13 (e-mail : govaerts@stat.ucl.ac.be).

General structure of the programme

The programme is constituted of 120 credits. It runs over one or two academic years depending on the student's previous studies and personal situation. It is composed of a core programme and a specialisation . The *core programme* includes the background courses, the general courses on methodology and statistical tools and a project.

There is the possibility of five specialisations :

The specialisations " Statistics in Sciences and Technology ", " Statistics in Economics and Insurances " and " Statistics in Marketing and Surveys " help develop skills in the application of statistics in one of these different sectors of activities.

The specialisation "Mathematical Methods" provides training in applied mathematical methods and mathematical statistics useful for the applied statistician.

The specialisation " Data Management and Data Mining " helps the students acquire a master's in statistics together with a certificate in data management with the software " SAS". This double training responds to an important demand from enterprises such as banks, insurance companies, pharmaceutical firms etc.

The student will establish a programme of 120 credits composed of a minimum of 65 credits of activities actually accomplished durant the master's (excluding the foundation studies) and a maximum of 55 credits worth of equivalence of previous studies and/or personal experience (with a maximum of 15 credits for the latter). The programme can include up to 30

credits worth of equivalence of training from graduate studies in a domain applicable to the specialisation chosen.

The student will prepare his programme in collaboration with the master's programme supervisor. The programme will then be submitted for approval to the Management Committee of the master's programme. Requests to have the programme spread over a duration of two years must be introduced upon enrolment.

Programme content

CORE PROGRAMME

Background courses

To be able to have access to the other parts of the programme, the student must prove that he has a sufficient basis in Mathematics, English, Computer studies, Descriptive Statistics, elements of Probability and Statistical Inference. The skills required are equivalent to the content of the courses listed below :

<u>ANGL1860</u>	A préciser	
<u>COPS1121</u>	Information Technology and Multimedia[30h+15h] (4 credits) (in French)	Jean-Pierre Couwenbergh, Thierry De Smedt, Marcel Lebrun
<u>SESP1111</u>	Statistics and Elements of Probability[37.5h+37.5h] (7 credits) (in French)	Dominique Deprins, Annie Robert, Sébastien Van Bellegem
<u>ECGE1224</u>	Economics and Management Statistics[30h+15h] (4 credits) (in French)	Christian Hafner
<u>SESP1112</u>	Mathematics and Logic[30h+15h] (3 credits) (in French)	Etienne Loute, Yves Pochet
<u>ECGE1111</u>	Mathematics and Analysis[30h+30h] (5 credits) (in French)	Raouf Boucekkine, Yves Félix
<u>ECGE1214</u>	Mathematics in Economics and Management[30h+15h] (4 credits) (in French)	Raouf Boucekkine, Paul Henrard

Any student possessing all of these skills will be able to obtain 25 credits for their equivalence. All lacks will have to be compensated for by following the appropriate courses in agreement with the programme supervisor. The below-mentioned course :

<u>STAT2400</u>	Introduction to probability and statistics. Mathematics for the statistician.[30h+30h] (12 credits) (in French)	Johan Segers, Ingrid Van Keilegom
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is programmed as a personalised refresher course in mathematics and statistics for those who already partially possess the above bases.

Courses on methodology and statistical tools

The student will choose at least 25 credits from the following courses or will have the equivalent skills validated :

<u>INGE1222</u>	Multivariate Statistical Analysis[30h+15h] (4 credits) (in French)	Léopold Simar, François Vandenhende (supplée Léopold Simar)
<u>STAT2430</u>	Statistical computing[20h+20h] (7 credits) (in French)	Bernadette Govaerts
<u>STAT2410</u>	Discrete data analysis.[22.5h+7.5h] (5 credits) (in French)	Patrick Bogaert
<u>STAT2411</u>	Data Analysis[22.5h+7.5h] (5 credits) (in French)	Isabelle De Macq (supplée Léopold Simar), Léopold Simar
<u>STAT2412</u>	Linear models[22.5h+7.5h] (5 credits) (in French)	Christian Hafner
<u>STAT2413</u>	Non parametric statistics[22.5h+7.5h] (5 credits) (in French)	Ingrid Van Keilegom
<u>STAT2414</u>	Times series[22.5h+7.5h] (5 credits) (in French)	Rainer von Sachs
<u>STAT2415</u>	Introduction to Bayesian statistics.[15h] (2.5 credits) (in French)	N.
<u>STAT2416</u>	Multivariate probabilities and statistics[10h+5h] (2.5 credits) (in French)	Ingrid Van Keilegom

Project

The student will complete, together with the collaboration of an advisor, either a personal project to do with the analysis of a statistics methodology problem, or a piece of work involving the application statistics in the domain of the chosen specialisation. The project may relate to an apprenticeship in a company, the written work in that case taking the form of a report on that experience. The project counts for 15 credits of the programme.

Other courses



The student will complete his programme with relevant courses in the context of the master's of Statistics and the chosen specialisation, of which the statistics lectures will constitute a minimum of 10 credits.

SPECIALISATIONS

To complement the core programme, the student will establish a programme of 30 credits in one of the below-mentioned specialisations. He will select at least 15 credits of studies from the courses listed and will complete this by means of lectures from a domain of application related to the specialisation selected.

Specialisation : Sciences and Technology

<u>BIRA2101</u>	Biometry : analysis of the variance[30h+22.5h] (4 credits) (in French)	Christian Hafner, Éric Le Boulengé
<u>BIRC2106</u>	Chemometrics[22.5h+15h] (3 credits) (in French)	Bernadette Govaerts
<u>BIRE2101</u>	Statistical analysis of spatial and temporal data[22.5h+15h]	Patrick Bogaert

	(3 credits) (in French)	
<u>INMA2470</u>	Discrete stochastic models[30h+22.5h] (5 credits) (in French)	Philippe Chevalier
<u>MECA2646</u>	Reliability and probabilistic risk analysis.[30h] (3 credits) 	Yves Smeers
	(in French)	
<u>ESP3142</u>	Epidemiology[22.5h+7.5h] (3 credits) (in French)	Yves Coppieters 't Wallant
<u>STAT2510</u>	Statistical quality control.[15h] (2.5 credits) (in French)	Bernadette Govaerts
<u>STAT2520</u>	Design of experiment.[22.5h+7.5h] (5 credits) (in French)	Bernadette Govaerts, Éric Le Boulengé
<u>STAT2530</u>	Statistics in clinical trials.[22.5h+7.5h] (5 credits) (in French)	Annie Robert
Specialisation : Economics and Insurances		
<u>ACTU2111</u>	Non life Insurance I[30h+15h] (4.5 credits) (in French)	Antoine Delwarde (supplée Michel Denuit), Antoine Delwarde (supplée Michel Denuit), Michel Denuit
<u>ACTU2123</u>	Non life Insurance II[30h] (4.5 credits) (in French)	Michel Denuit
<u>ECON2135</u>	Econometrics: methods and applications[45h+45h] (12 credits) (in French)	Luc Bauwens
<u>ECON2245</u>	Econometrics[30h+15h] (4 credits) (in French)	Luc Bauwens
<u>STAT2550</u>	Data Mining[15h+15h] (5 credits) (in French)	Libei Chen
Specialisation: Marketing and Surveys		
Compulsory course		
<u>STAT2540</u>	Survey and Sampling[15h] (2.5 credits) (in French)	Yves Berger
Other courses		
<u>ACTU2111</u>	Non life Insurance I[30h+15h] (4.5 credits) (in French)	Antoine Delwarde (supplée Michel Denuit), Antoine Delwarde (supplée Michel Denuit), Michel Denuit
<u>DEMO3422</u>	Theory and practice of surveys[20h] (3 credits) (in French)	Claude-Michel Loriaux
<u>MARK2200</u>	Market research[30h] (5 credits) (in French)	Ruben Alberto Chumpitaz Caceres (supplée Marie-Paule Kestemont), Marie-Paule Kestemont, Claudine Laperche
<u>STAT2550</u>	Data Mining[15h+15h] (5 credits) (in French)	Libei Chen
Specialisation : Mathematical Methods		
Compulsory course		
<u>MATH2440</u>	Statistical analysis[30h+22.5h] (5 credits) (in French)	Ingrid Van Keilegom, Rainer von Sachs
Other courses		
<u>INMA2470</u>	Discrete stochastic models[30h+22.5h] (5 credits) (in French)	Philippe Chevalier
<u>INMA2471</u>	Optimization models and methods[30h+22.5h] (5 credits) 	François Glineur
	(in French)	
<u>INMA1170</u>	Numerical analysis[22.5h+30h] (5 credits) (in French)	Pierre-Antoine Absil, Paul Van Dooren, Paul Van Dooren
<u>MATH2360</u>	Stochastic processes (statistics)[30h] (3.5 credits) (in French)	Jean-Marie Rolin
<u>MATH2430A</u>	A préciser (in French)	
Specialisation : Data Management and Data Mining		
Compulsory courses		
<u>STAT2550</u>	Data Mining[15h+15h] (5 credits) (in French)	Libei Chen
<u>STAT2560A</u>	Programmation de base en SAS[10h] (6 credits) (in French)	N.
<u>STAT2560B</u>	Programmation avancée en SAS[40h] (6 credits) (in French)	N.
Additional recommended course		
<u>INGI2271</u>	A préciser (in French)	

In order to enrol for this specialisation, the student must prove he has sufficient knowledge in English as the lectures and exams linked to the seminar on data-management (STAT2560) are in English. In addition to the UCL certification, part A of this seminar enables the student to acquire the "SAS" certificate of "Base programmer, " highly valued by firms. The part B seminar on data management (STAT2560B) is only obtainable if the student succeeds in attaining the certificate. Any student who does not succeed will have to change his specialisation.

Practical measures destined for students who are professionally active :

The programme also caters for people who are professionally active. It may, in fact, be spread over 2 to 4 academic years and take the form of one, or sometimes two, days of lectures per week.

A web-site has also been set up to make the documents and instructions, linked to the various lectures, available to the students : <http://www.stat.ucl.ac.be/diploma/coursmemoires.html>

Information from the secretary's office is communicated by e-mail issec@stat.ucl.ac.be as well as on the web-site : (<http://www.stat.ucl.ac.be/diploma/infoetud.html> and students may also carry out certain administrative formalities by the same means.

Last but not least, the students may acquire personal licences for the principal software (SAS, S-Plus and SPSS) used during the master's programme.

Positioning of the programme within the University cursus

The master's of Statistics will enable the student to acquire the necessary basics to embark on an in-depth studies degree in statistics (DEA), possibly followed by a PHD (doctorat).