

The Department of Statistics

The Department of Statistics at LSE is one of the oldest and most distinguished in the UK. It has a rich research portfolio covering core areas of statistical inference and real applications, particularly in the economic, financial, actuarial, social and industrial arenas. The close collaboration between departments, its London location and strong international partnerships are reflected in the research life of the Department of Statistics through the members of staff, PhD students, postdoctoral research fellows and the thriving visitor and seminar programmes.



Entry Requirements

Entry requirements to the MSc Statistics are a good BSc degree (at least upper second class honours) with a significant mathematical content such as actuarial science, statistics, econometrics, mathematical economics or mathematics. Please note this list is not exhaustive. Well-qualified applicants who do not meet this requirement will be considered on merit.

Overseas students should consult the section on equivalence of non-UK qualifications at the Graduate Admissions website below.

How to Apply

You should apply online here:

lse.ac.uk/study/graduate/home.aspx

You will need to click on the Apply Online icon and follow the instructions.

You will also be given access to the Graduate Application Tracker via LSE for You, which will reflect the personal details held in the School's database and the up-to-date status on your application.

How to contact us:

For further general information about the MSc programmes please contact the MSc Administrator at the Department of Statistics or visit the Departmental website:

lse.ac.uk/statistics/home.aspx



October 2016



Statistics

Statistical methodology and its interface with economics, finance and social science

MSc

STATISTICS

MSc Statistics

An MSc in Statistics at the LSE provides an excellent grounding for employment in the private or public sectors in Statistics, related quantitative fields or for academic research. The proof of the growing need for statistical modelling in many fields is the very strong career opportunities for our MSc graduates.

The MSc Statistics provides students with intensive training in statistics applicable to the social sciences, econometrics and finance. The aim of the course is to foster an interest in applied statistics and equip students for work as professional statisticians. The MSc also provides an opportunity to study specialist courses in related disciplines.

The MSc Statistics programme has been accredited by the Royal Statistical Society.

Winton Prizes

The Department of Statistics has joined forces with Winton to award two annual £500 prizes to recognise academic excellence on the MSc Statistics, MSc Statistics (Financial Statistics), and MSc Statistics (Social Statistics) programmes. The first is awarded to the student who attains the highest overall mark in their exams. The second is awarded to the research branch student who produces the best dissertation.



Degree Structure

Our taught postgraduate courses are based around lectures, with problem classes and computer workshops. Most courses are assessed by a two-hour exam in the summer term although some contain an element of course work. A small number of courses are assessed by an exam during Week 0 of Lent Term. Please see the course guides on our website for more information.

Students must take courses to the value of **four full units**.

MSc Statistics – 9 Months

i. One compulsory course:

- ST425 Statistical Inference: Principles, Methods and Computation (F)

ii. Optional courses to the value of three full units from:

- ST405 Multivariate Methods (H)
- ST409 Stochastic Processes (H)
- ST411 Generalised Linear Modelling and Survival Analysis (H)
- ST416 Multilevel Modelling (H)
- ST418 Non-linear Dynamics and the Analysis of Real Time Series (H)
- ST421 Developments in Statistical Methods (H)
- ST422 Time Series (H)
- ST426 Applied Stochastic Processes (H)
- ST435 Advanced Probability Theory (H)
- ST442 Longitudinal Data Analysis (H)
- ST443 Machine Learning and Data Mining (H)
- ST444 Statistical Computing (H)

H = Half Unit, F = Full Unit

Modules from the Methodology and Economics departments (among others) may be taken up to the value of one unit. Please see our website for more details.

MSc Statistics (Research) – 12 Months

The research branch is similar to the MSc Statistics nine-month programme but involves a compulsory dissertation which replaces one unit of optional courses. Dissertation topics are chosen in November, usually from a list provided by academic staff. Students then work on their project for the rest of the year, under the guidance of their supervisor, with a submission deadline in late August.

Graduate Careers

There are excellent prospects for employment and further study for our graduates. Former MSc Statistics students have taken up positions in consulting firms, banks, marketing companies, and in the public sector where there is a shortage of well-qualified statisticians. Many go on to take higher degrees. Organisations employing recent MSc graduates include CACI, Citi, Deloitte, MediaMath, PricewaterhouseCoopers, Royal Bank of Scotland, and a number of universities (e.g. Bristol, Kings College London, and Oxford).

“The MSc Statistics programme provides students with unparalleled training in statistical modelling and data analysis by bridging computation with communication and inference with intuition. Students in the programme receive direct feedback on written coursework from professors, who not only deliver rigorous insight into statistical theory during lectures but also delve into research applications during computer workshops. My training in the MSc Statistics programme has been indispensable in my current role at the Federal Reserve Bank of New York, where I have the privilege of working with economists on research at the intersection of academia and policy.”

Darius Li (2014/15), Senior Research Analyst, Federal Reserve Bank of New York

“My MSc Statistics was essential for opening the door to my career in data consulting. As a consultant, I help clients sort out their data systems, teach analysts how to use visualise data, and build statistical models to solve client problems. For each of these things, I use data analysis and problem solving skills honed in my Master's. The variety of courses as well as the research programme were excellent foundations for the type of statistical work I do every day.”

Katelyn Weber (2013/14), Consultant, Concentra

