

MASTER OF SCIENCE IN STATISTICS (MScSTAT)
MAITRISE UNIVERSITAIRE EN STATISTIQUE

90 ECTS

MScSTAT	Instructor	ECTS	H/week	Grading Policy
Semester 1 Autumn				
Advanced regression methods	<i>Starica C.</i>	6	2+2	TP P ES
Inferential statistics and test theory	<i>Dauxois J.-Y.</i>	6	2+2	E
Multivariate analysis	<i>Tillé Y.</i>	3	2	E
Probability and stochastic processes	<i>Benaïm M.</i>	6	2+2	ES
Seminar of statistical softwares	<i>Matei A.</i>	3	2	P ES
Elective courses*		6	4	
Total		30	20	
Semester 2 Spring				
Statistical modelling and design of experiments	<i>Grize Y.</i>	3	2	E
Time series analysis	<i>Starica C.</i>	6	4	TP P ES
Computational statistics	<i>Matei A.</i>	6	4	TP
Generalized linear model	<i>Marazzi A.</i>	3	2	E
Seminar of applied statistics	<i>Zuber J.</i>	3	2	P R
Nonparametric statistics	<i>Qualité L.</i>	3	2	E
Survey sampling	<i>Tillé Y.</i>	6	2+2	E
Total		30	20	
Master thesis or internship with report		30		R
Grand total		90		

*Elective courses (6 ECTS)				
<i>Probabilistic Algorithms (A)</i>	<i>Cotofrei P., Stoffel K</i>	3/6	2/4	P ES
<i>Data Management (A)</i>	<i>Stoffel K.</i>	3	2	P ES
<i>Data Warehousing (A)</i>	<i>Stoffel K.</i>	6	4	P ES
<i>Applied Econometrics (S)</i>	<i>Farsi M.</i>	6	2+2	TP P ES
<i>Economic Statistics (A)</i>	<i>Zarin M.</i>	3	2	E
<i>Asset Pricing (A)</i>	<i>Dubois M.</i>	6	4	EI ES
<i>Derivatives (A)</i>	<i>Min B.</i>	6	4	EI ES
<i>Corporate Finance (S)</i>	<i>Salva C.</i>	6	4	ES P R
<i>Risk Management (A)</i>	<i>Bolliger G./Marami A.</i>	6	4	TP ES
<i>Portfolio Optimization (A)</i>	<i>Sonney F.</i>	3	2	TP ES
<i>Quality Control and International Certification</i>	<i>Reiner G.</i>	6	4	TP P R ES
<i>International Operations and Logistics (S)</i>	<i>Reiner G.</i>	6	4	TP P R ES

E: 2h written exam during the exam session at the end of the semester. ES: 2h written exam during the last lecture of the semester.
 O: 15 min oral exam during the exam session at the end of the semester. OS: 15 min oral exam during the last lecture of the semester.
 El: 2h written midterm exam.
 TP: exercises.
 P: project.
 R: report.
 Retake exam after 1 failure : 2h written exam during the exam session at the end of the semester.
 Retake exam after an absence : E or EI + other.

The detailed terms of evaluation are specified in the course description.

Modalités d'inscription et conditions de réussite :

Règlement d'études et d'examens des Maîtrises universitaires en Faculté des sciences économiques, du 27 mai 2008, état en septembre 2009.