

Curriculum M Sc in Statistics (90 ECTS)

GENERAL STRUCTURE	ECTS	Status
a) Courses	60	compulsory
Module 1	21	
Module 2	18	
Module 3	21	
b) Master thesis or internship with report	30	compulsory
Total ECTS MSc in Statistics	90	

Modules / courses	Hours per week	Semester	ECTS per module/ course	Teacher(s)	Evaluation mode
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a) Courses (60 ECTS)

Module 1			21 ECTS		
Probability and stochastich processes	2+2	A	6	Prof. M. Benaim	CA (graded)
Inferential statistics and test theory	4	A	6	Prof. J-Y. Dauxois	Written, 2 hours
Advanced regression methods	2+2	A	6	Prof. Y. Tillé	Written, 2 hours
Multivariate analysis	2	A	3	Prof. Y. Tillé	Written, 2 hours
Module 2			18 ECTS		
Time series analysis	2+2	S	6	Dr C. Chevalier	CA (graded)
Survey sampling	4	S	6	Prof. Y. Tillé	Written, 2 hours
Nonparametric statistics	2	S	3	Dr C. Chevalier	CA (graded)
Generalized linear model	2	S	3	Dr Alina Matei	CA (graded)
Module 3			21 ECTS		
Seminar of statistical softwares	2	A	3	Dr Alina Matei	CA (graded)
Computational statistics	4	S	6	Dr Alina Matei	CA (graded)
Seminar of applied statistics	2	S	3	Prof. J. Zuber	CA (graded)
Statistical modelling and design of experiments	2	S	3	Prof. Y-L. Grize	Written, 2 hours
Elective courses	4	A/S	6		

b) Master thesis or internship (30 ECTS)

Master thesis or internship with report			30 ECTS		CA (graded)¹
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Modules / courses	Hours per week	Semester	ECTS per module/ course	Teacher(s)	Evaluation mode
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Elective courses list (6 ECTS)

Elective courses (choose 6 ECTS) ²			6 ECTS		
Structure de données et algorithmique	2+2	A	6	Dr A. Sandoz	CA (graded)
Informatique générale: Programmation I	2+2	A	6	Prof. P. Felber	CA (graded)
Statistical learning methods	2+2	S	5	Prof. J. Savoy	Written, 2 hours
Courses at the Faculty of Economics and Business					
<i>Probabilistic Algorithms</i>	2 ou 4	A	3 ou 6	<i>Dr P. Cotofrei</i>	*
<i>Data Warehousing</i>	4	S	6	<i>Prof. K. Stoffel</i>	*
<i>Economic Statistics</i>	2	A	3	<i>Prof. M. Zarin</i>	*
<i>Asset Pricing</i>	4	A	6	<i>Prof. M. Dubois</i>	*
<i>Derivatives</i>	4	A	6	<i>Prof. P. Roger</i>	*
<i>Portfolio Optimization</i>	2	A	3	<i>Prof. F. Sonney</i>	*
<i>Programming</i>	2	S	3	<i>Dr P. Cotofrei</i>	*
<i>Applied Econometrics</i>	2+2	S	6	<i>Prof. M. Zarin</i>	*
<i>Corporate Finance</i>	4	S	6	<i>Prof. C. Salva</i>	*
<i>International Operations and Logistics</i>	4	A	6	<i>Dr Y. Nieto</i>	*

Other courses at the University of Neuchâtel can be chosen with the approval of the person in charge of the curriculum.

Total of Master in Statistics			90 ECTS		
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¹ Report (graded)

² Timetable compatibility with other courses is not guaranteed.

* Check on course descriptive of the Faculty of Economics and Business

Abbreviations

CA (graded)= continuous assesment that is graded, modalities fixed in course descriptives

A = Autumn semester

S = Spring semester

Information

Master coordinator: Prof. Y. Tillé (yves.tille@unine.ch)

Exams and regulation

Candidates must be registered in IS-Academia for both courses and exams

For regulation, please consult the homepage of the Faculty of Sciences, www.unine.ch/sciences (règlement d'études et d'examens" and existing directives) or the administrative staff of the Faculty.