Programme-specific Section of the Curriculum for the MSc Programme in Statistics
at the Faculty of Science, University of Copenhagen
2015 (Rev. 2015)

Contents

1 Title, affiliation and language .............................................................................................................. 2
  1.1 Title............................................................................................................................................... 2
  1.2 Affiliation...................................................................................................................................... 2
  1.3 Corps of external examiners ......................................................................................................... 2
  1.4 Language....................................................................................................................................... 2
2 Academic profile .................................................................................................................................. 2
  2.1 Purpose.......................................................................................................................................... 2
  2.2 General programme profile ........................................................................................................... 2
  2.3 General structure of the programme ............................................................................................. 2
  2.4 Career opportunities...................................................................................................................... 2
3 Description of competence profiles ...................................................................................................... 2
  3.1 Competence profile ....................................................................................................................... 3
4 Admission requirements ....................................................................................................................... 3
  4.1 Applicants with a closely related Bachelor’s degree .................................................................... 3
  4.2 Applicants with a Bachelor’s degree in Science and IT............................................................. 4
  4.3 Applicants with a related Bachelor’s degree................................................................................. 4
  4.4 Other applicants ............................................................................................................................ 4
  4.5 Language requirements ................................................................................................................. 4
5 Prioritisation of applicants.................................................................................................................... 4
6 Structure of the programme .................................................................................................................. 4
  6.1 Programme components ................................................................................................................ 5
  6.2 Compliance of the requirements for external examiners and assessment .................................. 6
7 Exemptions........................................................................................................................................... 6
8 Commencement etc. ............................................................................................................................. 6
  8.1 Validity.......................................................................................................................................... 6
  8.2 Transfer......................................................................................................................................... 6
  8.3 Amendments ................................................................................................................................. 6
Appendix 1 Tables .................................................................................................................................. 7
Appendix 2 Interim arrangements ........................................................................................................... 8
Appendix 3 Description of objectives for the thesis ............................................................................... 9
1 Title, affiliation and language
A shared section that applies to all BSc and MSc Programmes at the Faculty of Science is linked to this programme-specific curriculum.

1.1 Title
The MSc Programme in Statistics leads to a Master of Science (MSc) in Statistics with the Danish title: Cand.scient. (candidatus/candidata scientiarum) i statistik.

1.2 Affiliation
The programme is affiliated with the Study Board for Mathematics and Computer Science, and the students can both elect, and be elected, to this study board.

1.3 Corps of external examiners
The following corps of external examiners is used for the central parts of the MSc Programme:
- Corps of External Examiners for Mathematics (matematik).

1.4 Language
The language of this MSc Programme is English.

2 Academic profile
2.1 Purpose
The MSc programme in Statistics is a research-based programme, the objective of which is to provide the student with the knowledge of and insights into the main fields and methodologies of mathematical statistics required to work independently within this field.

2.2 General programme profile
The programme provides a general introduction to the main fields of mathematical statistics, the underlying probability theory, and the calculation techniques required to solve practical statistical problems. It is subsequently possible to specialise within one of these fields.

Statistics, Mathematics and Computer Science are the key subject areas of the programme.

2.3 General structure of the programme
The MSc Programme is set at 120 ECTS credits.

There are no defined specialisations in this programme.

2.4 Career opportunities
The MSc Programme in Statistics qualifies students for a PhD programme, and depending on the academic specialisation it may also be targeted at business functions and/or areas such as:
- Health research.
- Statistical functions in the pharmaceutical industry.
- The financial sector.

3 Description of competence profiles
Students following the MSc Programme acquire the knowledge, skills and competences listed below. Students will also acquire other qualifications through elective subject elements and other study activities.
3.1 Competence profile
On completion of the programme, an MSc in Statistics has acquired the following:

Knowledge about:
- Selected research-active fields.
- Stochastic processes.
- Statistical models applicable to broad classes of data.
- Likelihood methods and likelihood-adjacent methods.
- Conditioning and Markov properties of probability distributions.
- Sufficiency, ancillarity and other factorization properties of statistical models.
- Frequentistic and Bayesian principles of statistical inference.

Skills to:
- Read and understand mathematical and statistical original literature.
- Communicate mathematical questions and issues on a scientific basis both with fellow experts and with specialists in other fields.
- Account orally and in writing for statistical inquiries into open problems.
- Apply general asymptotic methodologies to specific probabilistic models.
- Develop probabilistic models for specific statistical applications.
- Analyse concrete data sets using standard as well as tailor-made statistical models.

Competences in:
- Conduct an independent statistical analysis on a measure theoretical foundation of complex experiments and observational studies and divide it into smaller easily accessible challenges.
- Investigate open statistical problems using probability theory methods.
- Develop new statistical solution models.
- Independently take responsibility for his or her own professional development and specialisation.
- Moreover, a holder of an MSc degree in Statistics can scientifically reflect on methods for analysing and resolving questions in statistics and probability theory.

4 Admission requirements
Students are admitted to the MSc Programme in Statistics once a year, with studies starting on 1 September.

Applicants with a Bachelor’s degree in Mathematics with the BSc elective course package (bachelorvalgfagpakken) in Statistics from the University of Copenhagen who complete their Bachelor’s degree in block 1 or 2 may additionally be admitted to the MSc programme in Statistics with studies starting on 1 February of the academic year in question.

4.1 Applicants with a closely related Bachelor’s degree
Applicants with a Bachelor’s degree in Actuarial Mathematics, Mathematics-Economics or Mathematics are directly qualified for admission to the MSc Programme if their BSc Programme contains subject elements in statistics on a measure theoretical basis (at least 15 ECTS credits).

Applicants with a Bachelor's degree in Mathematics with the BSc elective subject course package (studieretning) in Mathematical Modelling from the University of Aarhus are also directly qualified for admission to the MSc Programme.
4.2 Applicants with a Bachelor’s degree in Science and IT
Applicants with a Bachelor’s degree in Science and IT with specialisation in Mathematics and with the MSc admission course package in statistics from the University of Copenhagen are directly academically qualified for admission to the MSc Programme in Statistics.

4.3 Applicants with a related Bachelor’s degree
Applicants with a Bachelor’s degree in the field of Science from the University of Copenhagen and other Danish universities may be admitted if the programme includes:
- Subject elements in mathematical analysis, including measure theory (at least 22.5 ECTS credits).
- Subject elements in linear algebra (at least 7.5 ECTS credits).
- Subject elements in statistics on a measure theoretical basis (at least 15 ECTS credits).

4.4 Other applicants
The Faculty may also admit applicants who, after a thorough academic assessment, are deemed to possess a Bachelor’s degree with educational qualifications equivalent to those required in Subclauses 4.1-3.

4.5 Language requirements
4.5.1 Applicants from Nordic universities
Applicants with a Bachelor’s degree from Nordic universities must as a minimum document English language qualifications comparable to a Danish upper secondary school English B level.

4.5.2 Non-Nordic applicants
Applicants with a non-Nordic Bachelor’s degree must be able to document English proficiency corresponding to an IELTS test score of minimum 6.5 or a TOEFL test score of minimum 213 (computer-based), 560 (paper-based) or 83 (Internet-based).

5 Prioritisation of applicants
If the number of qualified applicants to the programme exceeds the number of places available, applicants will be prioritised as follows:

1) Applicants with a Bachelor’s degree in Mathematics, Actuarial Mathematics, Mathematics-Economics, Science and IT with specialization in Mathematics and the MSc admission course package in Statistics, or a Bachelor's degree in Mathematics from the University of Copenhagen.
2) Other applicants with a Bachelor’s degree from the University of Copenhagen.
3) Other applicants.

Applicants are then prioritised according to their total number of ECTS credits within the academic fields and the grades obtained.

6 Structure of the programme
The compulsory subject elements, restricted elective subject elements and the thesis constitute the central parts of the programme (Section 21 of the Ministerial Order on Bachelor and Master’s Programmes (Candidatus) at Universities).

All of the compulsory subject elements (including the thesis) defined below must be followed at the exact time planned according to the table in Appendix 1. Restricted elective and elective subject elements may be freely placed in the remaining blocks.
6.1 Programme components
The programme is set at 120 ECTS credits and consists of the following:

- Compulsory subject elements, 52.5 ECTS credits.
- Restricted elective subject elements, 22.5 ECTS credits.
- Elective subject elements, 15 ECTS credits.
- Thesis, 30 ECTS credits.

6.1.1 Compulsory subject elements
All of the following subject elements are to be covered (52.5 ECTS credits):

<table>
<thead>
<tr>
<th>Course Code</th>
<th>Course Title</th>
<th>VidSand</th>
<th>Block</th>
<th>ECTS Credits</th>
</tr>
</thead>
<tbody>
<tr>
<td>NMAK11003U</td>
<td>Advanced Probability Theory 1</td>
<td>VidSand1</td>
<td>Block 1</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK11005U</td>
<td>Discrete Models</td>
<td>DisMod</td>
<td>Block 1</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK11011U</td>
<td>Advanced Probability Theory 2</td>
<td>VidSand2</td>
<td>Block 2</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAA13024U</td>
<td>Conditioning and Markov Properties</td>
<td>Beting</td>
<td>Block 3</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK11022U</td>
<td>Regression</td>
<td>Reg</td>
<td>Block 3</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAA13025U</td>
<td>Theoretical Statistics</td>
<td>TeoStat</td>
<td>Block 4</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK14028U</td>
<td>Project in Statistics</td>
<td>ProjStat</td>
<td>Block 4</td>
<td>7.5 ECTS credits</td>
</tr>
</tbody>
</table>

6.1.2 Restricted elective subject elements
22.5 ECTS credits are to be covered as subject elements from the following list:

<table>
<thead>
<tr>
<th>Course Code</th>
<th>Course Title</th>
<th>VidSand</th>
<th>Block</th>
<th>ECTS Credits</th>
</tr>
</thead>
<tbody>
<tr>
<td>NMAK15014U</td>
<td>Gaussian Graphical Models</td>
<td></td>
<td>Block 1</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK15013U</td>
<td>Functional Data Analysis</td>
<td></td>
<td>Block 1</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK15005U</td>
<td>Advanced Vector Spaces</td>
<td>AdVec</td>
<td>Block 1</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK15019U</td>
<td>Phase-type distributions: Theory and applications</td>
<td></td>
<td>Block 1</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAA05025U</td>
<td>Econometrics 2: Statistic Analysis of Econometric Time Series</td>
<td>StatØ2</td>
<td>Block 1</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK15020U</td>
<td>Statistical computing</td>
<td></td>
<td>Block 2</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK15017U</td>
<td>Interference in Hidden Markov Models</td>
<td></td>
<td>Block 2</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK15021U</td>
<td>Statistical Methods and Probability in Bioinformatics</td>
<td></td>
<td>Block 2</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK13005U</td>
<td>Introduction to Extreme Value Theory</td>
<td>IntroExtre mValue</td>
<td>Block 2</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK15022U</td>
<td>Stereology</td>
<td></td>
<td>Block 3</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK14013U</td>
<td>Modelling dependence in discrete time</td>
<td></td>
<td>Block 3</td>
<td>7.5 ECTS credits</td>
</tr>
<tr>
<td>NMAK14022U</td>
<td>Statistics for non-linear time series models</td>
<td></td>
<td>Block 4</td>
<td>7.5 ECTS credits</td>
</tr>
</tbody>
</table>

6.1.3 Elective subject elements
15 ECTS credits are to be covered as elective subject elements.

BSc subject elements corresponding to 15 ECTS credits may be included in the MSc Programme without the approval of the study board.

Projects outside the course scope may be included in the elective section of the programme with up to 15 ECTS credits. The regulations are described in Appendix 5 to the shared section of the curriculum.

Projects in practice may be included in the elective section of the programme with up to 15 ECTS credits. The regulations are described in Appendix 4 to the shared section of the curriculum.
6.1.4 Thesis
The MSc Programme in Statistics includes a thesis corresponding to 30 ECTS credits, as described in Appendix 2 to the shared curriculum. The topic of the thesis must be within the academic scope of the programme.

There are programme specific rules which define parts of the shared curriculum in more detail. The following specific rules apply to this programme:

- The thesis must be written full time.

6.1.5 Academic mobility
The academic mobility in the MSc Programme in Statistics is placed in block 1+2 of the 2nd year. This means that the curriculum makes it possible to follow subject elements or conduct projects outside the Faculty of Science. In addition the student has the possibility to arrange similar academic mobility in other parts of the programme. Both options require that the student follows the rules and regulations regarding pre-approvals and credit.

6.2 Compliance of the requirements for external examiners and assessment
The MSc Programme automatically fulfils the requirement that one-third of the programme's ECTS credits must be subject to external examination and two-thirds of the ECTS credits must be assessed by grades, cf. the Shared Section of the BSc and MSc Curricula for Study Programmes.

ECTS credits transferred are excluded from the calculation of the requirement for external examination and assessment by grades.

7 Exemptions
In exceptional circumstances, the university may grant exemptions from the rules in the curriculum specified solely by the university.

8 Commencement etc.
8.1 Validity
This subject specific section of the curriculum applies to all students enrolled on the programme – see however Appendix 2.

8.2 Transfer
Students enrolled on previous curricula may be transferred to the new one as per the applicable transfer regulations or according to an individual credit transfer by the study board.

8.3 Amendments
The curriculum may be amended once a year so that any changes come into effect at the beginning of the academic year. Amendments must be proposed by the study board and approved by the Dean.

Notification about amendments that tighten the admission requirements for the programme will be published online at www.science.ku.dk one year before they come into effect.

If amendments are made to this curriculum, an interim arrangement may be added if necessary to allow students to complete their MSc Programme according to the amended curriculum.
### Table for students admitted to the programme in September (summer):

**Table - MSc Programme in Statistics**

<table>
<thead>
<tr>
<th>Block 1</th>
<th>Block 2</th>
<th>Block 3</th>
<th>Block 4</th>
</tr>
</thead>
<tbody>
<tr>
<td>1st year</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Advanced Probability Theory 1</td>
<td>Advanced Probability Theory 2</td>
<td>Conditioning and Markov Properties</td>
<td>Theoretical Statistics</td>
</tr>
<tr>
<td>Discrete Models</td>
<td>Restricted elective</td>
<td>Regression</td>
<td>Project in statistics</td>
</tr>
<tr>
<td>2nd year</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Restrictive elective</td>
<td>Restricted elective</td>
<td></td>
<td>Thesis</td>
</tr>
<tr>
<td>Elective</td>
<td>Elective</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

- Compulsory
- Restricted elective
- Elective

### Table for students admitted to the programme in February (winter):

**Table - MSc Programme in Statistics**

<table>
<thead>
<tr>
<th>Block 1</th>
<th>Block 2</th>
<th>Block 3</th>
<th>Block 4</th>
</tr>
</thead>
<tbody>
<tr>
<td>1st year</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Conditioning and Markov Properties</td>
<td>Theoretical Statistics</td>
<td>Advanced Probability Theory 1</td>
<td>Advanced Probability Theory 2</td>
</tr>
<tr>
<td>Regression</td>
<td>Project in statistics</td>
<td>Discrete Models</td>
<td>Restricted elective</td>
</tr>
<tr>
<td>2nd year</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Restrictive elective</td>
<td>Restricted elective</td>
<td></td>
<td>Thesis</td>
</tr>
<tr>
<td>Elective</td>
<td>Elective</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

- Compulsory
- Restricted elective
- Elective

*This table is only relevant for students who begin the MSc Programme in Statistics in February (block 3)*
Appendix 2 Interim arrangements

The Shared Section of the BSc and MSc Curricula for Study Programmes 2014 (rev. 2015) applies to all students admitted in the academic year 2015/16 or earlier.

1 General changes valid for students admitted in the academic year 2014/2015 or earlier

Structure of the programme

Students admitted to the MSc Programme in the academic year 2014/2015 or earlier must finish the programme with the original curriculum structure under which they were admitted, as shown in the table below:

- Compulsory subject elements, 52.5 ECTS credits.
- Restricted elective subject elements, 7.5 ECTS credits.
- Elective subject elements, 30 ECTS credits.
- Thesis, 30 ECTS credits.

Compulsory subject elements

The compulsory subject elements are unchanged.

Restricted elective subject elements

For students enrolled in 2014/2015 or earlier 7.5 ECTS credits are to be covered by subject elements from the following list of restricted elective subject elements:

- Subject elements offered by Department of Mathematical Sciences at the Faculty of SCIENCE on MSc level.
- Project outside the course scope with the principal supervisor from the Department of Mathematical Sciences.

Thesis

The thesis may either be carried out as a full-time project at the end of the study programme or concurrently with other subject elements. However, the thesis must conclude the programme.

Competence profile

On completion of the programme, an MSc in Statistics enrolled in 2014/2015 or earlier has acquired the following:

Knowledge about:

- Selected research-active fields.

Skills to:

- Read and understand mathematical and statistical original literature.
- Communicate mathematical questions and issues on a scientific basis both with fellow experts and with specialists in other fields.
- Account orally and in writing for statistical inquiries into open problems.

Competences in:

- Conduct an independent statistical analysis on a measure theoretical foundation of complex experiments and observational studies and divide it into smaller easily accessible challenges.
- Investigate open statistical problems using probability theory methods.
- Develop new statistical solution models.
- Independently take responsibility for his or her own professional development and specialisation.
- Moreover, a holder of an MSc degree in Statistics can scientifically reflect on methods for analysing and resolving questions in statistics and probability theory.
Appendix 3 Description of objectives for the thesis

After completing the thesis, the student should have:

**Knowledge about:**
- Scientific problems within the study programme’s subject areas.
- A suitable combination of methodologies/theories based on international research for use in his/her work with the problem formulation.
- Theories/models on the basis of an organised value system and with a high degree of independence.

**Skills to:**
- Apply and critically evaluate theories/methodologies, including their applicability and limitations.
- Assess the extent to which the production and interpretation of findings/material depend on the theory/methodology chosen and the delimitation chosen.
- Discuss academic issues arising from the thesis.
- Draw conclusions in a clear and academic manner in relation to the problem formulation and, more generally, considering the topic and the subject area.
- Discuss and communicate the academic and social significance, if any, of the thesis based on ethical principles.

**Competences in:**
- Initiate and perform academic work in a research context.
- Solve complex problems and carry out development assignments in a work context.