MASTER OF SCIENCE IN STATISTICS, APPLIED STATISTICS CONCENTRATION

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The Department of Statistics offers the Master of Science in Statistics with specialization in a variety of areas of application. The degree program consists of a core of statistics courses covering statistical theory, linear models, and statistical consulting, and further coursework in the field of application and in statistics. The program offers an additional degree for students earning an advanced degree in the area of application.

To be eligible for this program, students must be pursuing an advanced degree in a department other than Statistics at the Urbana-Champaign campus. Students interested in economic statistics should apply for a degree in a department other than Statistics at the Urbana-Champaign campus. Students interested in economic statistics should apply for a degree in a department other than Statistics at the Urbana-Champaign campus.

The following courses are required for the statistics concentration. Students interested in economic statistics should apply for a degree in a department other than Statistics at the Urbana-Champaign campus. Students interested in economic statistics should apply for a degree in a department other than Statistics at the Urbana-Champaign campus.

### Courses

<table>
<thead>
<tr>
<th>Code</th>
<th>Title</th>
<th>Hours</th>
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<tbody>
<tr>
<td>STAT 410/ MATH 464</td>
<td>Statistics and Probability II (or equivalent proficiency)</td>
<td>4</td>
</tr>
<tr>
<td>STAT 425</td>
<td>Applied Regression and Design</td>
<td>4</td>
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<tr>
<td>or STAT 424</td>
<td>Analysis of Variance</td>
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<tr>
<td>STAT 427</td>
<td>Statistical Consulting (or experience in applied statistics)</td>
<td>0-4</td>
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<tr>
<td>or STAT 59: STAT Internship</td>
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Select one of the following: 4

- STAT 424 Analysis of Variance
- STAT 425 Applied Regression and Design
- STAT 426 Sampling and Categorical Data
- STAT 428 Statistical Computing
- STAT 429 Time Series Analysis
- STAT 525 Computational Statistics
- STAT 571 Multivariate Analysis (if not used to fulfill another requirement)

Total hours: 32–36

### Other Requirements

Other requirements may overlap

A concentration is not required.

Minimum 500-level Hours Required: 12
Overall:

Minimum GPA: 3.0

For additional details and requirements refer to the department's Graduate Programs (http://www.stat.illinois.edu/students/graduates.shtml) and the Graduate College Handbook (http://www.grad.illinois.edu/gradhandbook).

STAT Class Schedule (https://courses.illinois.edu/schedule/DEFAULT/DEFAULT/STAT)

### Courses

- **STAT 510 Mathematical Statistics I** credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/510)

- **STAT 511 Mathematical Statistics II** credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/511)
  - Bayes estimates, minimaxity, admissibility; maximum likelihood estimation, consistency, asymptotic efficiency; testing and confidence intervals; Neyman-Pearson lemma, uniformly most powerful tests; likelihood ratio tests and large-sample approximation; nonparametrics. Prerequisite: STAT 510.

- **STAT 525 Computational Statistics** credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/525)
  - Various topics, such as ridge regression; robust regression; jackknife, bootstrap, cross-validation and resampling plans; E-M algorithm; projection pursuit; all with a strong computational flavor. Same as CSE 525. May be repeated if topics vary. Prerequisite: STAT 425, STAT 426, and STAT 511; or consent of instructor.

- **STAT 530 Bioinformatics** credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/530)
  - Same as ANSC 543, CHBE 571, and MCB 571. See CHBE 571.

- **STAT 534 Advanced Survival Analysis** credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/534)
  - Introduction to the analysis of time-to-event outcomes. Topics include censoring, discrete survival, parametric models, nonparametric one- and K-sample methods, Cox regression, regression diagnostics, time-dependent covariates, and multivariate survival outcomes. Emphasis on key underlying concepts. Counting process-based theoretical justification and practical implementation will also be discussed. 4 graduate hours. No professional credit. Prerequisite: STAT 410, STAT 425, and knowledge of R.

- **STAT 538 Clinical Trials Methodology** credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/538)
  - The topics of the course focus on clinical trials designs and inferential techniques that are commonly used in the pharmaceutical industry. Topics include fixed sample designs for normal and survival data, two-sided group sequential design, Pocock’s and O’Brien-Fleming boundaries, general theory of group sequential design, alpha and beta spending functions, one-sided designs with early stopping to accept the null hypothesis, non-inferiority designs, and inferential techniques. Computing in SAS will be emphasized. 4 graduate hours. No professional credit. Prerequisite: STAT 410, STAT 425, and familiarity with SAS.
STAT 542 Statistical Learning  credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/542) Modern techniques of predictive modeling, classification, and clustering are discussed. Examples of these are linear regression, nonparametric regression, kernel methods, regularization, cluster analysis, classification trees, neural networks, boosting, discrimination, support vector machines, and model selection. Applications are discussed as well as computation and theory. Same as ASRM 551 and CSE 542. 4 graduate hours. No professional credit. Prerequisite: STAT 410 and STAT 425.


STAT 545 Spatial Statistics  credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/545) Theory and methods for analyzing univariate and multivariate spatial and spatio-temporal data. Covers both fundamental theories and cutting-edge research advances for geostatistics, and statistical methods for aggregated data and point processes. Real data examples will be provided in class and statistical software will be used to illustrate the data analysis. 4 graduate hours. No professional credit. Prerequisite: STAT 425 or equivalent.

STAT 551 Theory of Probability I  credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/551) Same as MATH 561. See MATH 561.

STAT 552 Theory of Probability II  credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/552) Same as MATH 562. See MATH 562.

STAT 553 Probability and Measure I  credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/553) Measures and probabilities; integration and expectation; convergence theorems and inequalities for integrals and expectations; independence; convergence in probability, almost surely, and mean; Three Series Theorem; laws of large numbers. Prerequisite: MATH 447 or consent of instructor.

STAT 554 Probability and Measure II  credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/554) Measure extensions, Lebesque-Stieltjes measure, Kolmogorov consistency theorem; conditional expectation, conditional probability, martingales; distribution functions and characteristic functions; convergence in distribution; Central Limit Theorem; Brownian Motion. Credit is not given for both STAT 554 and either MATH 561 or MATH 562.

STAT 555 Applied Stochastic Processes  credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/555) Same as MATH 564. See MATH 564.

STAT 558 Risk Modeling and Analysis  credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/558) Same as MATH 563. See MATH 563.

STAT 571 Multivariate Analysis  credit: 4 Hours. (https://courses.illinois.edu/schedule/terms/STAT/571) Inference in multivariate statistical populations emphasizing the multivariate normal distribution; derivation of tests, estimates, and sampling distributions; and examples from the natural and social sciences. Prerequisite: STAT 410 and MATH 415, or consent of instructor.