

London Taught Course Centre

G. Alastair Young

Department of Mathematics
Imperial College London

Report, 13 May 2008

- ▶ Began operation in 2007-2008, with **core** courses, aimed primarily at 1st year Ph.D. students. Same core courses to run in 2008-2009, same lecturers. Model: 10 hours, as 5×2 hour weekly sessions, at De Morgan House.
- ▶ From 2008-2009, in addition **advanced** courses, aimed primarily at more advanced students. Same model. Intention is that advanced courses offered will vary from year to year.
- ▶ **Intensive** courses, running current session onwards, aimed at all. Mathematics of Insurance and Finance, Ragnar Norberg (LSE); High-dimensional Bayesian Modelling, Phil Brown/Stephen Walker (Kent). **Proposals for future intensive courses (8 hours, over 24 hour period) very welcome!**
- ▶ Examination of core courses took place on 7 May 2008.

Statistics core courses

- ▶ Applied Bayesian Methods, Shaun Seaman (UCL) (46 students registered, 12 first year, average attendance over the five sessions 36.75).
- ▶ Fundamental Theory of Statistical Inference, AY (ICL) (36, 14, 22.8)
- ▶ Statistical Modelling and Estimation, Steve Gilmour (QMUL) (37, 16, 27.4)
- ▶ Stochastic Processes, Valerie Isham (UCL) (34, 17, 22)
- ▶ Measure-theoretic Probability, Nick Bingham (ICL, LSE) (23, 10, 12.2)

2008-2009

Advanced courses:

- ▶ Advanced Computational Methods in Statistics, Axel Gandy (ICL)
- ▶ Algebraic Statistics, Henry Wynn (LSE)
- ▶ Regression Diagnostics and the Forward Search, Anthony Atkinson (LSE)
- ▶ REML Estimation and Linear Mixed Models, Sue Welham/Robin Thompson (QMUL)
- ▶ Stochastic Finance, Panos Vasileiou (UCL)