



**LUND**  
UNIVERSITY

Faculty of Engineering, LTH

## **General syllabus for third-cycle studies in Mathematical Statistics TEFMSF00**

The syllabus was approved by the Board of the Faculty of Engineering/LTH 24 September 2007 and most recently amended 11 November 2015 (reg. No STUD 2015/5275).

### **1. Subject description**

Mathematical statistics encompasses probability theory and statistical theory, with applications in all areas of society, in particular science, engineering, medicine and economics.

The main function of probability theory is to develop mathematical models for describing and analysing random events and to study the mathematical properties of such models. Areas studied within statistical theory include principles and methods for building and testing models using empirical facts and data. The subject's role also includes developing models in collaboration with areas of application for experimental verification of proposed models. Probability theory and statistical theory are intimately linked, as statistical theory builds on the former and often gives rise to problems relating to probability theory.

At LTH, research and third-cycle education is conducted in both basic probability theory and statistical theory, as well as various areas of application, primarily the construction of models in science and engineering, and biostatistics/bioinformatics.

### **2. Objective of third-cycle studies at LTH**

The Board of LTH established the following objective for third-cycle studies on 15 February 2007.

The overall objective of third-cycle studies at LTH is to contribute to social development and prosperity by meeting the needs of business and industry, academia and wider society for staff with third-cycle qualifications. LTH shall primarily provide education leading to a PhD or licentiate in the fields of LTH's professional degrees. The programmes are first and foremost intended for the further training of engineers and architects. The programmes are designed to encourage personal development and the individual's unique qualities.

Third-cycle graduates from LTH shall demonstrate:

- proficiency in research theories and methods and in a critical, scientific approach

- both breadth and depth of knowledge within the subject of his or her third-cycle studies

The programmes aim to develop:

- creativity and independence with the ability to formulate advanced research issues, solve problems and plan, carry out and evaluate projects within a set time frame
- openness to change
- personal networks, both national and international
- social skills and communication skills
- teaching ability
- innovation skills, leadership and entrepreneurship

In order to enable students to achieve these skills and abilities, LTH provides:

- high-quality supervision and good conditions for study in a creative environment
- a good balance between basic and applied research, with openness to wider society
- a range of advanced third-cycle courses at both departmental and faculty level
- a good balance between courses and thesis work
- opportunities to present research findings at national and international conferences and in internationally recognised journals, or by another equivalent method which leads to wide exposure and circulation
- opportunities to spend time in international research environments for short or extended periods

### **3. Learning outcomes for third-cycle studies**

The learning outcomes for third-cycle studies are given in the Higher Education Ordinance.

#### **3.1 Licentiate**

##### **Knowledge and understanding**

For a Licentiate the third-cycle student shall:

- demonstrate knowledge and understanding in the field of research including current specialist knowledge in a limited area of this field as well as specialised knowledge of research methodology in general and the methods of the specific field of research in particular

##### **Competence and skills**

For a Licentiate the third-cycle student shall:

- demonstrate the ability to identify and formulate issues with scholarly precision critically, autonomously and creatively, and to plan and use appropriate methods to undertake a limited piece of research and other qualified tasks within predetermined time frames in order to contribute to the formation of knowledge as well as to evaluate this work
- demonstrate the ability in both national and international contexts to present and discuss research and research findings in speech and writing and in dialogue with the academic community and society in general
- demonstrate the skills required to participate autonomously in research and development work and to work autonomously in some other qualified capacity

### **Judgement and approach**

For a Licentiate the third-cycle student shall:

- demonstrate the ability to make assessments of ethical aspects of his or her own research
- demonstrate insight into the possibilities and limitations of research, its role in society and the responsibility of the individual for how it is used
- demonstrate the ability to identify the personal need for further knowledge and take responsibility for his or her ongoing learning

## **3.2 Doctor of Philosophy**

### **Knowledge and understanding**

For the degree of Doctor of Philosophy the third-cycle student shall:

- demonstrate broad knowledge and systematic understanding of the research field as well as advanced and up-to-date specialised knowledge in a limited area of this field
- demonstrate familiarity with research methodology in general and the methods of the specific field of research in particular

### **Competence and skills**

For the degree of Doctor of Philosophy the third-cycle student shall:

- demonstrate the capacity for scholarly analysis and synthesis as well to review and assess new and complex phenomena, issues and situations autonomously and critically
- demonstrate the ability to identify and formulate issues with scholarly precision critically, autonomously and creatively, and to plan and use appropriate methods to undertake research and other qualified tasks within predetermined time frames and to review and evaluate such work
- demonstrate through a thesis the ability to make a significant contribution to the formation of knowledge through his or her own research
- demonstrate the ability in both national and international contexts to present and discuss research and research findings authoritatively in speech and writing and in dialogue with the academic community and society in general
- demonstrate the ability to identify the need for further knowledge
- demonstrate the capacity to contribute to social development and support the learning of others both through research and education and in some other qualified professional capacity

### **Judgement and approach**

For the degree of Doctor of Philosophy the third-cycle student shall:

- demonstrate intellectual autonomy and disciplinary rectitude as well as the ability to make assessments of research ethics
- demonstrate specialised insight into the possibilities and limitations of research, its role in society and the responsibility of the individual for how it is used

## **4. General and specific admission requirements**

A person meets the general admission requirements for third-cycle courses and study programmes if he or she:

1. has been awarded a second-cycle qualification, or
2. has satisfied the requirements for courses comprising at least 240 credits of which at least 60 credits were awarded in the second cycle, or
3. has acquired substantially equivalent knowledge in some other way in Sweden or abroad

The higher education institution may permit an exemption from the general entry requirements for an individual applicant, if there are special grounds. Ordinance (2010:1064).

A person meets the specific admission requirements if he or she has:

1. at least 90 credits of relevance to the subject, of which at least 60 credits from the second cycle and a specialised project of at least 30 second-cycle credits in the subject, or
2. a second-cycle degree in a relevant subject

Finally, the student must be judged to have the potential to complete the programme.

Exemptions from the admission requirements may be granted by the Board of LTH.

## 5. Selection

Selection for third-cycle studies is based on the student's potential to profit from such studies.

The assessment of potential in accordance with the first paragraph is made primarily on the basis of academic results from the first and second cycle. Special attention is paid to the following:

1. Knowledge and skills relevant to the thesis project and the subject of study. These may be demonstrated through documents appended to the application and at a possible interview.
2. An assessment of ability to work independently and to formulate and tackle research problems. The assessment could be made on the basis of the student's degree project and a discussion of this at a possible interview.
3. Written and oral communication skills
4. Other experience relevant to the third-cycle studies, e.g. professional experience

## 6. Degree requirements

Third-cycle studies lead to a PhD or, if the student wishes or if it has been specified in the decision on admission, to a licentiate. The student also has the right to complete a licentiate as a stage in his or her third-cycle studies, but is not obliged to do so.

The requirements for a licentiate are

- passed courses of 45-60 credits, and
- a passed thesis of a scope corresponding to studies of at least 60 credits

The thesis and courses shall comprise at least 120 credits in total.

The requirements for a PhD are

- passed courses of 90-120 credits, and
- a passed thesis of a scope corresponding to studies of at least 120 credits

The thesis and courses shall comprise at least 240 credits in total.

### 6.1 Degrees awarded

The programme can lead to the following degrees:

*Teknologie licentiatexamen*/Licentiate in Engineering  
*Teknologie doktorsexamen*/Doctor of Philosophy in Engineering  
 or:  
*Filosofie licentiatexamen*/Licentiate of Philosophy  
*Filosofie doktorsexamen*/Doctor of Philosophy

## 7. Course component

The programme is to include courses. For each course, an examiner shall be appointed at the department that delivers the course. The examiner shall draw up a written syllabus which states the course title in Swedish and English, the learning outcomes of the course, the course content and the number of credits.

The individual study plan is to include details of which courses the individual student shall or may include in his or her studies and how many credits for each course may be included in the degree. Courses taken at other faculties or higher education institutions may also be included in the study plan.

The course component of the programme is to include courses on probability theory, stochastic processes and inference theory. Courses may be chosen from fields such as the following:

- Probability theory and stochastic processes: the mathematical foundation of probability theory, measure theory, probability theory, weak convergence, Martingal theory, stochastic differential equations, stationary processes, Markov processes and diffusion processes
- Inference theory: basic inference theory, asymptotic theory, likelihood theory, Bayesian inference, inference for stochastic processes, time series analysis, nonparametric inference and robust inference

When drawing up individual study plans, the courses are grouped into the following categories A–E.

A. Introductory courses. Depending on the students' prior knowledge, courses are selected in probability theory, stochastic processes and inference theory that, combined with their previous studies, form a broad and stable foundation for further studies.

B. Further courses in probability theory and stochastic processes.

Courses not selected in A above.

C. Further courses in inference theory.

Courses not selected in A above.

D. Courses from related fields. Preferably to be selected from mathematics, numerical analysis, computer science, image analysis, automatic control and signal processing. Courses from science and economics can also be included.

E. Specialisation courses. To be selected to provide the student with more specialised knowledge in one area, normally the subject of the thesis project. These courses can include third-cycle courses from other disciplines and a project-oriented course in practical mathematical statistics work.

As far as resources permit, courses are delivered in the form of lectures and exercises. The courses include exams that may be written and/or oral. The exams are marked as pass or fail.

Students are encouraged to practise their oral and written communication skills during their studies. One way to achieve this is by attending the LTH-wide course Communicating Science.

The following guidelines apply to the composition of the course component of the programme.

### 7.1 Licentiate

Courses of 45-60 credits are required for a licentiate, of which no more than 15 credits from A, and at least 7.5 credits from each of B and C.

### 7.2 Doctor of Philosophy

Courses of 90-120 credits are required for a Doctor of Philosophy. These are to include no more than 15 credits from A, and at least 15, 15 and 30 credits from B, C and E respectively. For the technical specialisation, at least 15 credits of courses from D are also recommended.

## **8. Thesis**

The programme shall include a research project documented in a licentiate or doctoral thesis.

Students should take an active part in the research activities of the department, for example by attending and leading seminars.

### **8.1 Licentiate thesis**

A licentiate is to include a research project corresponding to studies of at least 60 credits, reported in at least one academic paper. This must be of the standard required for publication in a recognised scientific journal or comparable publication.

The research work is to be presented at a public seminar. The thesis should be available at the department for three weeks prior to the seminar.

The thesis is marked as pass or fail. The grade is decided by the examiner.

The thesis should preferably be written in English.

### **8.2 PhD thesis**

The PhD thesis is to be based on an independent research project corresponding to studies of at least 120 credits.

The thesis is to be structured either as a continuous academic work (monograph) or as a short summary of academic articles that the student has authored alone or jointly with others (compilation thesis). The thesis is to meet the standards required for publication in recognised scientific journals or comparable publications.

The thesis should preferably be written in English.