PhD at LSE Statistics

Dr Sara Geneletti

s.geneletti@lse.ac.uk
London School of Economics and Political Science
University with a worldwide academic reputation is social science/economics research
Fun and exciting place to study
27 registered PhD students and a visitor
34 MSc students between *Risk and Stochastics* and *Statistics*
16 permanent members of academic staff
4 PhD rooms and a new one on the way
Links with the Methodology institute
LSE Statistics department

- Social statistics
- Insurance and Financial Maths, Risk and Stochastics
- Time series
- Others
Social Statistics

- Long history in this e.g. David Bartholomew
- Still going strong
  - Latent variable models
  - Multilevel models
  - Categorical data analysis
  - Survey analysis
  - Causal inference
  - Graphical models
Irini Moustaki
Wicher Bergsma
Jouni Kuha
Sara Geneletti
Risk and Stochastics

AKA Modern Actuarial Maths
- Life insurance, re-insurance and some non-life insurance
- Theories of risk
- Martingales for asset pricing
- Liquidity risk
- Has links with industry – Insurance and Financial sector
Risk and Stochastics

- Pauline Barrieu
- Ragnar Norberg
- Thorsten Rheinlander
- Umut Cetin
- Erik Bardroux
- Angelos Dassios
Two main groups

- Centre for the analysis of time series (CATS)
- Non-linear time series
CATS

- Climate change applications
- Dynamical Systems
- Large PhD group
- Headed by Lenny Smith
- Associated with Grantham Institute
Non-linear Time Series

- Neuroscience
- Finance
- Links with latent variable models
Qiwei Yao
Piotr Fryzlewicz
Clifford Lam – actively recruiting at the moment
Lenny Smith
Henry Wynn
- Algebraic statistics
- Engineering statistics

Kostas Kalogeropoulos
- Diffusion Processes
- Markov Chain Monte Carlo
Department seeks to foster links between disciplines
Joint PhD’s with Methodolgy institute also possible
Funding

- ESRC and EPSRC currently fund PhD students in the department
- LSE PhD scholarships
- Various members of staff have funding for PhD students