

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 in 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

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

- 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

- Irimi Moustaki
- Wicher Bergsma
- Jouni Kuha
- Sara Geneletti

- 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

- 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

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