The Statistics Track
(AMS website: http://www.ams.sunysb.edu/)

1. Our faculty (in alphabetical order):
Core faculty
Professor Hongshik Ahn (Hongshik.Ahn@stonybrook.edu)
Professor Stephen Finch (Stephen.Finch@stonybrook.edu)
Professor Pei-fen Kuan (Peifen.Kuan@stonybrook.edu)
Professor Haipeng Xing (Haipeng.Xing@stonybrook.edu)
Professor Song Wu (Song.Wu@stonybrook.edu)
Professor Wei Zhu (Wei.Zhu@stonybrook.edu)

Affiliated faculty from the Department of Preventive Medicine
Professor Wei Hou (Wei.Hou.1@stonybrook.edu)
Professor Barbara Nemesure (Barbara.Nemesure@stonybrook.edu)
Professor Xuefeng Wang (Xuefeng.Wang@stonybrook.edu)
Professor Jie Yang (Jie.Yang@stonybrook.edu)
Other adjunct faculty: http://www.ams.sunysb.edu/people/AdjunctPostdoc.shtml

2. Master course requirement (10 courses <30-credit>, no thesis):

Required Courses for M.S. Degree in Statistics Track
AMS 507 Introduction to Probability  (Fall)
AMS 510 Analytical Methods for Applied Mathematics and Statistics  (Fall)
AMS 570 Mathematical Statistics I  (Spring)
AMS 571 Mathematical Statistics II  (required for PhD only)  (Fall)
AMS 572 Data Analysis  (Fall)
AMS 573 Design and Analysis of Categorical Data  (Spring)
AMS 578 Regression  (Spring)
AMS 582 Design of Experiments  (Fall)
AMS 597 Statistical Computing  (Spring)

Plus two electives chosen from other graduate courses in the department or (with approval) graduate statistics courses in other departments. Some popular choices:

AMS 577 Multivariate Analysis  (*Will be offered every two years staring Fall 2015)
AMS 586 Time Series  (Spring) (*Receiving grades of B- or better in both AMS578 and AMS586 – is considered as the equivalence of the VEE Applied Statistics in the ASA Actuarial Exam: http://www.soa.org/education/exam-req/edu-asa-req.aspx)
AMS 588 Biostatistics  (Fall) (*mainly covers Survival Analysis, which is also critical in financial statistics and often referred to there as the Failure Time Data Analysis)
AMS 550 Stochastic Models  (Spring)

** AMS 511 Foundation of Quantitative Finance  (Fall)**
The first year graduate students (G1/G3) should take 4 courses (12-credit).
The second year graduate student (G2/G4) should take 3 courses (9-credit).
*** For the second year students who wish to take more than 3 courses per semester, you need to talk Prof. David Green (Graduate Program director) for permission first.

For our master students in statistics, we recommend the following schedule:

(1) Year 1, Fall semester: AMS 507, AMS 510, AMS 572 – plus AMS 599 (*please contact Prof. Wei Zhu first if you wish to register for this course)

AMS 507 Introduction to Probability AMS 507 Webpage
89466 LEC 01 MF 1:00-2:20PM Loc: Javits Ctr 111 Inst: Jiaqiao Hu

AMS 510 Analytic Methods for Applied Mathematics and Statistics AMS 510 Webpage
89465 LEC 01 MW 7:00-8:20PM Loc: Javits Lecture 110 Inst: Evangelos Coutsias

AMS 572 Data Analysis I AMS 572 Webpage
89462 LEC 01 TUTH 8:30-9:50AM Loc: Frey Hall 201 Inst: Song Wu

** Those who consider themselves to have already a solid background in statistics (for example, our doctoral students), can consider taking AMS 571 (Prof. Ahn), AMS 582 (Prof. Finch) or AMS 588 (Prof. Wu). Please be sure to consult the instructor for the course you wish to take first, sending them your CV/transcripts, so that they can decide whether you are ready.

AMS 571 Mathematical Statistics AMS 571 Webpage  (**note: same time as AMS 572)
Prerequisite: AMS 570 preferred but not required
90713 LEC 01 TUTH 8:30-9:50AM Loc: Harriman 112 Inst: Hongshik Ahn

AMS 582 Design of Experiments AMS 582 Webpage
Prerequisite: AMS 572
89460 LEC 01 TUTH 1:00-2:20PM Loc: Frey Hall 317 Inst: Stephen Finch

AMS 588 Biostatistics AMS 588 Webpage  (**note: same time as AMS 582)
92987 LEC 01 TUTH 1:00-2:20PM Loc: Melville Library N4006 Inst: Song Wu

** Those who are interested in our sister-track of Quantitative Finance (QF), can also consider taking AMS 511 Foundation of Quantitative Finance.

AMS 511 Foundation of Quantitative Finance AMS 511 Webpage
Prerequisite: AMS 505 or 510
90756 LEC 01 M 2:30-5:20PM Loc: Frey Hall 105 Inst: Robert Frey

* Graduate students are expected to maintain a B or better grade average.
(2) **Year 1, Spring semester: **AMS 570, AMS 573, AMS 578, AMS 597.

(3) **Year 2, Fall semester: **AMS 577, AMS 582, AMS 588 (**Note you can graduate with your MS degree at the end of this semester for you have already taken at least 10 courses including all the core courses**)

(4) **Year 2, Spring semester: **AMS 550, AMS 586 – plus another course in your area of interest. For example, if you are interested in QF, you may consider AMS 516 (Statistical Methods in Finance).

** Given that the track of Statistics is highly correlated with the track of Quantitative Finance (QF), interested students can choose to take selected courses in QF and obtain the Advanced Certificate in Quantitative Finance as introduced below.

3. **Advanced Certificate in Quantitative Finance:**

Any strong student (3.5+ GPA in first-semester core courses) in another track may enroll in AMS 511, Foundation of Quantitative Finance. Selected students, with the permission of the Director of the Center for Quantitative Finance (Prof. Zari Rachev: svetlozar.rachev@stonybrook.edu), may take additional quantitative finance courses and are eligible to earn an Advanced Certificate in Quantitative Finance. You must formally apply for the secondary certificate program prior to taking the required courses. Only a maximum of six credits taken prior to enrolling in the certificate program may be used towards the requirements. Please note that credits used toward your primary program may not be used toward the certificate program. The 15-credit advanced certificate requires AMS 511, 512, 513, one additional QF elective (such as AMS 516), and one additional Applied Mathematics course chosen with an advisor’s approval (such as AMS 586). To apply download the registration form here: http://www.grad.sunysb.edu/pdf/forms/New_Forms/Permission%20to%20Enroll%20in%20Secondary%20Program%20-%20Certificates%20Only.pdf

4. **Doctoral qualifying exam requirements:**

Our doctoral students are expected to take and pass the following doctoral qualifying exams in 1-2 years. Each exam is offered twice per year in January and June.

(1) **Common Exam:** 3-hour close book exam covering AMS 507 and AMS 510.
(2) **STAT Area Exam:** **This is a 4-hour in-class exam with two parts:**
(i) **Math STAT Exam:** 2-hour close book exam covering AMS 570 and AMS 571.
(ii) **Applied STAT Exam:** 2-hour open book exam covering AMS 572, 573, 578, and 582. Four text books, 4 note books, & a calculator are allowed but no computer.

*** Students are expected to take and pass the Common Exam first before taking the STAT Area Exam. However, they are allowed to take both exams together. Also, our master students in good standing can take these doctoral qualifying exams.