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| BACHELOR OF SCIENCE PROGRAM IN STATISTICS |
| BACHELOR OF SCIENCE (STATISTICS) |
| B.Sc. (STATISTICS) |
| FACULTY OF SCIENCE AND TECHNOLOGY |
| THAMMASAT UNIVERSITY |

| | | |
|-----------------------------------|---------------------------|--------------------|
| 1. STRUCTURE AND COMPONENT | | |
| 1.1 | General Education Courses | 30 credits |
| 1.2 | Major Compulsory Courses | 102 credits |
| 1.3 | Free Electives Courses | 6 credits |
| Total | | 138 credits |

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|-------------------------------------|---|---------------------------------------|---|-----------|----------------|
| 2. DETAILS OF THE CURRICULUM | | | | | |
| 2.1 | General Education Courses | | | 30 | credits |
| Part I | University Compulsory and Prescribed | | | 21 | credits |
| | TU 110 | Integrated Humanities | 3 | credits | |
| | TU 120 | Integrated Social Sciences | 3 | credits | |
| | TU 130 | Integrated Sciences and Technology | 3 | credits | |
| | TH 161 | Thai Usage | 3 | credits | |
| | TU 154 | Foundation of Mathematics | 3 | credits | |
| | EL 171 | English Course 2 | 3 | credits | |
| | EL 172 | English Course 3 | 3 | credits | |
| Part II | Department Compulsory and Prescribed | | | 9 | |
| | BA 291 | Introduction of Business | 3 | credits | |
| | EC 210 | Introductory Economics | 3 | credits | |
| | And select 3 credits from the following courses : | | | | |
| | PY 228 | Psychology of Interpersonal Relations | 3 | credits | |
| | TU 122 | Law in Everyday Life | 3 | credits | |
| | HO 201 | Principle of Management | 3 | credits | |

| 2.2.1 Basic Courses in Science and Mathematics | | | 12 | credits |
|---|----------------------------------|---|-----------|----------------|
| SC 113 | General Biology | 3 | credits | |
| SC 163 | General Biology Laboratory | 1 | credits | |
| SC 123 | Fundamental Chemistry | 3 | credits | |
| SC 173 | Fundamental Chemistry Laboratory | 1 | credits | |
| SC 135 | General Physics | 3 | credits | |
| SC 185 | General Physics Laboratory | 1 | credits | |

| 2.2.2 Compulsory Courses in Statistics | | | 30 | credits |
|---|--------------------------------------|---|-----------|----------------|
| ST 211 | Statistics 1 | 3 | credits | |
| ST 212 | Statistics 2 | 3 | credits | |
| ST 321 | Introduction to Probability Theory | 3 | credits | |
| ST 322 | Mathematical Statistics 1 | 3 | credits | |
| ST 332 | Applied Regression Analysis | 3 | credits | |
| ST 351 | Introduction to Sampling Technique | 3 | credits | |
| ST 422 | Mathematical Statistics 2 | 3 | credits | |
| ST 431 | Introduction to Experimental Designs | 3 | credits | |
| ST 451 | Research Methodology | 3 | credits | |
| ST 494 | Special Project 1 | 1 | credit | |
| ST 495 | Special Project 2 | 2 | credits | |

*** Students are required to earn at least a C grade in the following 6 courses :
ST 211, ST 212, ST 321, ST 322, ST 351 and ST 422**

| 2.2.3 Compulsory Courses from other Department | | | 27 | credits |
|---|---|---|-----------|----------------|
| MA 211 | Calculus 1 | 3 | credits | |
| MA 212 | Calculus 2 | 3 | credits | |
| MA 213 | Calculus 3 | 3 | credits | |
| MA 332 | Linear Algebra | 3 | credits | |
| MA 351 | Numerical Methods | 3 | credits | |
| CS 103 | Introduction to Computer Programming | 3 | credits | |
| CS 112 | Introduction to Object-Oriented Programming | 3 | credits | |
| EG 221 | Reading for Information | 3 | credits | |
| or | | | | |
| EL 295 | Academic English 1 | | | |
| EG 241 | Listening-Speaking 1 | 3 | credits | |
| or | | | | |
| EL 395 | Academic English 2 | | | |

| 2.2.4 Specialized Elective Courses | | 15 | credits |
|---|---|-----------|----------------|
| Select at least 15 credits of the 300 or 400 level | | | |
| (Student are required to select at least 6 credits of 400 level) | | | |
| <u>Elective Course of 300 level</u> | | | |
| ST 336 | Statistical Quality Control | 3 | credits |
| ST 337 | Introduction to Nonparametric Statistics | 3 | credits |
| ST 339 | Demography 1 | 3 | credits |
| ST 346 | Mathematics of Finance | 3 | credits |
| ST 347 | Mathematics of Life Insurance 1 | 3 | credits |
| ST 348 | Mathematics of Investment | 3 | credits |
| ST 349 | Casualty Actuarial Mathematics | 3 | credits |
| ST 366 | Operations Research | 3 | credits |
| ST376 | Data Analysis and computing with Statistical Packages | 3 | credits |
| ST 386 | Introduction to Biostatistics | 3 | credits |
| <u>Elective Course of 400 level (Minimum 6 credits)</u> | | | |
| ST 428 | Special Topics in Actuarial Science | 3 | credits |
| ST 436 | Introduction to Statistics Decision Analysis | 3 | credits |
| ST 438 | Time Series and Forecasting | 3 | credits |
| ST 439 | Demography 2 | 3 | credits |
| ST 446 | Introduction to Risk Theory | 3 | credits |
| ST 447 | Mathematics of Life Insurance 2 | 3 | credits |
| ST 449 | Seminar in Actuarial Science | 3 | credits |
| ST 467 | Introduction to Stochastic Processes | 3 | credits |
| ST 486 | Applied Multivariate Analysis | 3 | credits |
| ST 497 | Special Topics in Statistics | 3 | credits |
| **Elective Courses non-credits for major | | | |
| ST 216 | Statistics for Social Science 1 | | |
| ST 217 | Statistics for Social Science 2 | | |
| ST 218 | Psychological Statistics 1 | | |

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|--------|--|
| ST 319 | Psychological Statistics 2 |
| ST 326 | Applied Probability |
| ST 327 | Applied Mathematical Statistics 1 |
| ST 328 | Applied Mathematical Statistics 2 |
| ST 338 | Experimental Designs for Science |
| ST 457 | Research Methodology in Social Sciences |
| MA 216 | Calculus for Social Science 1 |
| MA 217 | Calculus for Social Science 1 |
| MA236 | Linear Algebra and Elementary Differential Equations |
| IM 201 | Introduction to Quantitative Analysis |
| IM 202 | Business Statistics |

2.2.5 Minor or Electives Courses ,of not least than 18 credits

Students may choose one of two forms

2.2.5.1 Minor Course

Student may choose to take a minor course from the other faculties.

2.2.5.2 Electives Courses

Student may choose to take any courses that offer in the university and not more than 4 majors, not less than 18 credits (not included major course)

2.3 Free Elective Courses at least 6 credits

Student may choose to take any courses that offered in the University at least 6 credits including any of the foreign language offered in the University General Education Courses

Student can not choose to take the following courses to be free Elective courses

1. All basic Science and Mathematics courses (include courses that are not defined to be general Education courses part II)
2. General Education courses both part I and II that use all "TU" and TH 162 Thai Language 2.

| 3. THE MINOR IN STATISTICS | | | | |
|---|--|---|----|---------|
| There are 2 minors in Statistics | | | | |
| 3.1 | STATISTICS AS A MINOR | | | |
| The minimum requirement is an accumulation of 18 credits in statistics, and the following conditions are to be fulfilled | | | | |
| 3.1.1 | Having taken 12 credits from the following courses | | | |
| | ST 211 | Statistics 1 | or | |
| | ST 216 | Statistics for Social Science 1 | or | |
| | ST 218 | Psychological Statistics 1 | | |
| | ST 212 | Statistics 2 | or | |
| | ST 217 | Statistics for Social Science 2 | or | |
| | ST 319 | Psychological Statistics 2 | | |
| | ST 321 | Introduction to Probability Theory | or | |
| | ST 326 | Applied Probability | | |
| | ST 322 | Mathematical Statistics 1 | or | |
| | ST 327 | Applied Mathematical Statistics 1 | | |
| 3.1.2 | Not less than 6 credits of the elective courses in the Department including the following courses: | | | |
| | AM 319 | Mathematical Programming | 3 | credits |
| | CS 103 | Introduction to Computer Programming | 3 | credits |
| | CS 112 | Introduction to Object-Oriented Programming | 3 | credits |
| | IS 201 | Principle of Information Systems | 3 | credits |
| | IS 361 | END - USER Application Development Language | 3 | credits |
| | IS 312 | Management Information Systems | 3 | credits |
| 3.1.3 | Having maintained a grade point average of 2.00 or higher from all minor courses. | | | |
| 3.2 | ACTUARIAL SCIENCE AS A MINOR | | | |
| The minimum requirement is an accumulation of 18 credits in statistics, and the following conditions are to be fulfilled: | | | | |
| 3.2.1 | Having taken 15 credits from the following courses: | | | |
| | ST 246 | General Principles of Insurance | 3 | credits |
| | ST 346 | Mathematics of Finance | 3 | credits |
| | ST 347 | Mathematics of Life Insurance 1 | 3 | credits |
| | ST 348 | Mathematics of Investment | 3 | credits |
| | ST 349 | Casualty Actuarial Mathematics | 3 | credits |
| 3.2.2 | Not less than 3 credits of the elective courses in the Department including the following courses: | | | |
| | AM 319 | Mathematical Programming | 3 | credits |
| | ST 366 | Operations Research | 3 | credits |
| | ST 446 | Introduction to Risk Theory | 3 | credits |
| | ST 447 | Mathematics of Life Insurance 2 | 3 | credits |
| | ST 449 | Seminar in Actuarial Science | 3 | credits |
| | ST 457 | Research Methodology in Social Sciences | 3 | credits |
| | ST 467 | Introduction to Stochastic Processes | 3 | credits |
| 3.2.3 | Having maintained a grade point average of 2.00 or higher from all minor courses. | | | |

| 4. Associate Degree in Statistics | | | |
|--|--|---|---------|
| Students with an accumulation of not less than 102 credits in pursuit of courses in the university are entitled to an Associate Degree in Statistics under the following conditions: | | | |
| 4.1 | Having maintained a grade point average not less than 2.00. | | |
| 4.2 | Having been registered as a full-time student for at least five semesters. | | |
| 4.3 | Having fulfilled the University General Education Courses and Basic Science and Mathematics Courses of 42 credits. | | |
| 4.4 | Having taken not less than 27 credits of the courses in the Department and the following courses: | | |
| ST 211 | Statistics 1 | 3 | credits |
| ST 212 | Statistics 2 | 3 | credits |
| ST 321 | Introduction to Probability Theory | 3 | credits |
| ST 322 | Mathematical Statistics 1 | 3 | credits |
| ST 351 | Introduction to Sampling Technique | 3 | credits |
| ST 431 | Introduction to Experimental Designs | 3 | credits |
| ST 326 | Applied Probability | 3 | credits |
| 4.5 | Having taken 15 credits of courses in the Department of Mathematics, 6 credits in Computer Science, 6 credits in English from the following courses: | | |
| MA 211 | Calculus 1 | 3 | credits |
| MA 212 | Calculus 2 | 3 | credits |
| MA 213 | Calculus 3 | 3 | credits |
| MA 332 | Linear Algebra | 3 | credits |
| MA 351 | Numerical Methods | 3 | credits |
| CS 103 | Introduction to Computer Programming | 3 | credits |
| CS 112 | Introduction to Object-Oriented Programming | 3 | credits |
| EG 221 or EL 295 | Reading for Information Academic English 1 | 3 | credits |
| EG 241 or EL 395 | Listening-Speaking 1 Academic English 2 | 3 | credits |
| 4.6 | Having taken not less than 6 credits Free Elective courses | | |

| 5. Statistics Courses | | | |
|-----------------------|--------|---|---------|
| NO. | CODE | COURSE NAME | CREDITS |
| 1 | ST 211 | Statistics 1 | 3 |
| 2 | ST 212 | Statistics 2 | 3 |
| 3 | ST 216 | Statistics for Social Science 1 | 3 |
| 4 | ST 217 | Statistics for Social Science 2 | 3 |
| 5 | ST 218 | Psychological Statistics 1 | 3 |
| 6 | ST 246 | General Principles of Insurance | 3 |
| 7 | ST 319 | Psychological Statistics 2 | 3 |
| 8 | ST 321 | Introduction to Probability Theory | 3 |
| 9 | ST 322 | Mathematical Statistics 1 | 3 |
| 10 | ST 326 | Applied Probability | 3 |
| 11 | ST 327 | Applied Mathematical Statistics 1 | 3 |
| 12 | ST 328 | Applied Mathematical Statistics 2 | 3 |
| 13 | ST 332 | Applied Regression Analysis | 3 |
| 14 | ST 336 | Statistical Quality Control | 3 |
| 15 | ST 337 | Introduction to Nonparametric Statistics | 3 |
| 16 | ST 338 | Experimental Designs for Science | 3 |
| 17 | ST 339 | Demography 1 | 3 |
| 18 | ST 346 | Mathematics of Finance | 3 |
| 19 | ST 347 | Mathematics of Life Insurance 1 | 3 |
| 20 | ST 348 | Mathematics of Investment | 3 |
| 21 | ST 349 | Casualty Actuarial Mathematics | 3 |
| 22 | ST 351 | Introduction to Sampling Technique | 3 |
| 23 | ST 366 | Operations Research | 3 |
| 24 | ST 376 | Data Analysis and Computing with Statistical Packages | 3 |
| 25 | ST 386 | Introduction to Biostatistics | 3 |
| 26 | ST 422 | Mathematical Statistics 2 | 3 |
| 27 | ST 428 | Special Topics in Actuarial Science | 3 |
| 28 | ST 431 | Introduction to Experimental Designs | 3 |
| 29 | ST 436 | Introduction to Statistical Decision Analysis | 3 |
| 30 | ST 438 | Time Series and Forecasting | 3 |
| 31 | ST 439 | Demography 2 | 3 |
| 32 | ST 446 | Introduction to Risk Theory | 3 |
| 33 | ST 447 | Mathematics of Life Insurance 2 | 3 |
| 34 | ST 449 | Seminar in Actuarial Science | 3 |
| 35 | ST 451 | Research Methodology | 3 |
| 36 | ST 457 | Research Methodology in Social Sciences | 3 |
| 37 | ST 467 | Introduction to Stochastic Processes | 3 |
| 38 | ST 486 | Applied Multivariate Analysis | 3 |
| 39 | ST 494 | Special Project 1 | 1 |
| 40 | ST 495 | Special Project 2 | 2 |
| 41 | ST 497 | Special Project in Statistics | 3 |

6. Study Plan

First Year

| First Semester | | Credit | Second Semester | | credits |
|---|----------------------------|--------|-----------------|------------------------------------|---------|
| TU 154 | Foundation of Mathematics | 3 | MA 212 | Calculus 2 | 3 |
| SC 135 | General Physics | 3 | SC 113 | General Biology | 3 |
| SC 185 | General Physics Laboratory | 1 | SC 163 | General Biology Laboratory | 1 |
| TH 161 | Thai Usage | 3 | SC 123 | Fundamental Chemistry | 3 |
| MA 211 | Calculus 1 | 3 | SC 173 | Fundamental Chemistry Laboratory | 1 |
| English Language | | 3 | ST 211 | Statistics 1 | 3 |
| General Education Course Part II | | 3 | TU 130 | Integrated Sciences and Technology | 3 |
| Total | | 19 | Total | | 20 |

Second Year

| First Semester | | Credit | Second Semester | | credits |
|-----------------------------|---|--------|--------------------------------------|---|---------|
| MA 213 | Calculus 3 | 3 | MA 332 | Linear Algebra | 3 |
| ST 212 | Statistics 2 | 3 | CS 112 | Introduction to Object-Oriented Programming | 3 |
| EG 221 or EL 295 | Reading for Information Academic English 1 | 3 | EG 241 Or EL 395 | Listening-Speaking 1 Academic English 2 | 3 |
| EC 210 | Introductory Economics | 3 | BA 291 | Introduction of Business | 3 |
| CS 103 | Introduction to Computer Programming | 3 | TU 120 | Integrated Social Sciences | 3 |
| Free Elective Course | | 3 | TU 110 | Integrated Humanities | 3 |
| Total | | 18 | Total | | 18 |

Third Year

| First Semester | | Credit | Second Semester | | credits |
|---|------------------------------------|--------|--|------------------------------------|---------|
| ST 321 | Introduction to Probability Theory | 3 | MA 351 | Introduction to Sampling Technique | 3 |
| ST 332 | Mathematical Statistics 1 | 3 | ST 322 | Mathematical Statistics 1 | 3 |
| ST 351 | Applied Regression Analysis | 3 | Minor or Elective Course | | 6 |
| Minor or Elective Course | | 6 | Elective Courses in Statistics level 300 | | 3 |
| Elective Courses in Statistics level 300 | | 3 | Free Elective Course | | 3 |
| Total | | 18 | Total | | 18 |

Fourth Year

| First Semester | | Credit | Second Semester | | credits |
|---|---------------------------|--------|--------------------------------|--------------------------------------|---------|
| ST 451 | Research Methodology | 3 | ST 431 | Introduction to Experimental Designs | 3 |
| ST 422 | Mathematical Statistics 2 | 3 | ST 495 | Special Project 2 | 2 |
| ST 494 | Special Project 1 | 1 | Minor or Elective Course | | 3 |
| Minor or Elective Course | | 3 | Elective Courses in Statistics | | 3 |
| Elective Courses in Statistics level 400 | | 6 | | | |
| Total | | 16 | Total | | 11 |

7. COURSE DESCRIPTIONS

ST 211 **Statistics 1** **3 credits**

Prerequisite : -

Descriptive statistics; elementary probability; random variables and probability distribution ; expectation value ; elementary sampling and sampling distribution; estimation and hypotheses testing for one and two populations ; use of statistical packages.

ST 212 **Statistics 2** **3 credits**

Prerequisite : Statistics 1

One-way analysis of variance ; simple linear regression and correlation analysis; classical time series analysis; elementary quality control ;chi – square test ; nonparametric test ; use of statistical packages.

ST 216 **Statistics for Social Science 1** **3 credits**

Prerequisite : -

Introduction to descriptive statistics; index numbers; unconditional and conditional probability; random variables and probability distribution; unconditional and conditional expectations; elementary sampling and sampling distribution; estimation and hypotheses testing for one population; statistical package results interpretation.

ST 217 **Statistics for Social Science 2** **3 credits**

Prerequisite : ST 216

Estimation and hypotheses testing for two populations; one – way and two – way analysis of variance; curve fitting; simple and multiple linear regression and correlation analysis; classical time series analysis; chi – square test; statistical package results interpretation.

ST 218 **Psychological Statistics 1** **3 credits**

Prerequisite : -

Nature and scope of statistics; scale of measurements; data presentations ; measures of central tendency and dispersion; skewness and kurtosis; probability; random variables and probability distribution; normal distribution; elementary sampling and sampling distribution; estimation and hypotheses testing for one and two populations ; chi–square test; statistical package results interpretation.

| | | |
|---------------|--|------------------|
| ST 246 | General Principles of Insurance | 3 credits |
|---------------|--|------------------|

Prerequisite : -

Basic principles of insurance; types of insurance; insurance policy contracts and provisions; risk management and insurance; casualty insurance and life insurance; reinsurance; social insurance; introduction to actuarial science.

| | | |
|---------------|-----------------------------------|------------------|
| ST 319 | Psychological Statistics 2 | 3 credits |
|---------------|-----------------------------------|------------------|

Prerequisite : ST 211 or ST 216 or ST218

Statistical techniques in psychological research; correlational technique; experimental designs between and / or within subjects variations ; factorial design ; single subject design ; simple and multiple linear regression and correlation analysis ; other coefficients of correlation; analysis of covariance; use of statistical packages.

| | | |
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| ST 321 | Introduction to Probability Theory | 3 credits |
|---------------|---|------------------|

Prerequisite : ST 211 and MA 213

Probability space; conditional probability ; independent events ; univariate and multivariate distributions of discrete and continuous random variables; distribution function and transformation techniques of random variables; conditional distribution of discrete and continuous random variables; unconditional and conditional expectations; Chebyshev's inequality .

| | | |
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| ST 321 | Mathematical Statistics 1 | 3 credits |
|---------------|----------------------------------|------------------|

Prerequisite : ST 321

Distributions functions of random variables; transformation techniques for more than one random variables; moment – generating function ; order statistics; limiting distribution; central limit theorem ;point estimation and properties of estimates; completeness; Crame'r – Rao inequality; Rao – Blackwell theorem; Bayes estimation.

| | | |
|---------------|----------------------------|------------------|
| ST 326 | Applied Probability | 3 credits |
|---------------|----------------------------|------------------|

Prerequisite : 1. MA 111 or MA 211 or MA216
And 2. ST 211 or ST 216 or TU155

Probability space ; conditional probability ;independent events; univariate and multivariate distributions of random variables; unconditional and conditional expectations; covariance; Chebyshev 's inequality.

ST 327 Applied Mathematical Statistics 1 3 credits

Prerequisite : 1. MA 112 or MA 217
: And 2. ST 326

Distribution of random variables; binomial distribution; Poisson distribution ; gamma and Chi – square distribution ; bivariate normal distribution; Student’s t and F distribution; transformation and distribution function techniques, moment - generating function ;limiting distribution; central limit theorem.

ST 328 Applied Mathematical Statistics 2 3 credits

Prerequisite : ST 327

Point and interval estimations; properties of estimators; completeness; sufficient statistic; elementary decision making ; hypotheses testing; likelihood ratio tests and chi – square test.

ST 332 Applied Regression Analysis 3 credits

Prerequisite : ST 212 or ST 217 or ST 319

Basic concepts of regression and correlation analysis; simple and multiple linear regression and correlation analysis; dummy variables; independent variable selection; model diagnostics; nonlinear regression ; use of statistical packages and applications of real datasets.

ST 336 Statistical Quality Control 3 credits

Prerequisite : ST 212 or ST 217 or ST 319

Basic ideas and statistical methodology of process control for products and services ; basic and other current control charts; acceptance sampling : single, double, multiple and sequential; sampling plan with Dodge & Romig and military standards; continuous sampling inspection; use of statistical packages.

ST 337 Introduction to Nonparametric Statistics 3 credits

Prerequisite : ST 212 or ST 217 or ST 319

Basic concepts of nonparametric statistics; median test for one or more populations: independent and dependent samples; association analysis; goodness of fit test; use of statistical packages.

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| ST 338 | Experimental Designs for Science | 3 credits |
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Prerequisite : TU 155

Basic concepts of experimental designs; completely randomized design; randomized complete block design, latin squares design; factorial experiments; split plot design; repeated measures design; analysis of covariance; use of statistical packages.

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| ST 339 | Demography 1 | 3 credits |
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Prerequisite : -

Introduction to demography; source and error of population statistic; population data adjustment; demographic analysis; fertility and fertility rate; fertility rate adjustment; mortality and mortality rate; mortality rate adjustment; migration analysis; projection of migration; life tables and its applications; introduction to population projection.

| | | |
|---------------|-------------------------------|------------------|
| ST 346 | Mathematics of Finance | 3 credits |
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Prerequisite : MA 211 or MA 216 or MA 218

Basic principles of financial problem analysis ; the measurement of interest ; compound interest; annuities-certain; yield rates; amortization schedules and sinking funds ; bonds ; stocks and other securities; applied mathematics in financial problem analysis.

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| ST 347 | Mathematics of Life Insurance 1 | 3 credits |
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Prerequisite : ST 246 and ST 346

Basic principles of actuarial science; survival distributions and life tables; life insurance: life annuities, net single premium and net level premium for life insurance and life annuity contracts, gross premium, net premium reserves and modified reserves.

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| ST 348 | Mathematics of Investment | 3 credits |
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Prerequisite : -

Basic principles of investment; an implication of mathematics on securities and financial instruments investment; risk and return; securities and portfolio analysis.

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|---------------|---------------------------------------|------------------|
| ST 349 | Casualty Actuarial Mathematics | 3 credits |
|---------------|---------------------------------------|------------------|

Prerequisite : ST 211 or ST 216 or ST 218

Basic rate making; individual risk rating ; risk classification ; loss reserving.

| | | |
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| ST 351 | Introduction to Sampling Technique | 3 credits |
|---------------|---|------------------|

Prerequisite : ST 212 or ST 217 or ST 319

Basic concepts of sampling; simple random; stratified; systematic; one stage, two stage and multi stage cluster sampling; estimation of total and mean by ratio and regression ;estimation of proportion and ratio; determining sample size, most efficiency of selection; sampling under restrictions and non – sampling errors.

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| ST 366 | Operations Research | 3 credits |
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Prerequisite : ST 332 ,no credits for student who studied AM 319

Linear programming model ; simplex method ; duality theory ; sensitivity analysis ; transportation and assignment problems ; network analysis; linear programming by PERT/CPM; dynamic programming; use of computer packages.

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| ST 376 | Data Analysis and Computing with Statistical Packages | 3 credits |
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Prerequisite : ST 212 , or ST 217 or ST 319

Choosing the right data analysis technique; introduction to major statistical packages; data entry and manipulation; implementing standard analyses interpreting; real life applications; Monte Carlo simulation and programming new statistical methods.

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| ST 386 | Introduction to Biostatistics | 3 credits |
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Prerequisite : ST 212 , or ST 217 or ST 319

Basic concepts of biostatistics; vital statistics ; standardization ; life table and application; epidemiological analysis; clinical trial; logistic regression ; survival analysis.

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| ST 422 | Mathematical Statistics 2 | 3 credits |
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Prerequisite : ST 322

Interval estimation ; elementary decision making ; hypotheses testing; Neymann – Pearson lemma; most powerful test ; uniformly most powerful test; likelihood ratio tests; chi-square goodness-of-fit test ; sequential probability ratio test ; simple linear model.

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| ST 428 | Special Topics in Actuarial Science | 3 credits |
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Prerequisite : studied all compulsory in Actuarial Science courses level 300

Interesting topics or new issues in actuarial science which are not normally available in regular departmental courses , determined by instructor or invited lecturer.

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|---------------|---|------------------|
| ST 431 | Introduction to Experimental Designs | 3 credits |
|---------------|---|------------------|

Prerequisite : TU 155 or ST 212

Basic principles of experimental designs; completely randomized design; randomized complete block design; Latin squares design; estimating missing values; incomplete block design; split plot; factorial; confounding; fractional factorial; analysis of covariance; choosing the most suitable design ; use of statistical packages.

| | | |
|---------------|--|------------------|
| ST 436 | Introduction to Statistical Decision Analysis | 3 credits |
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Prerequisite : ST 321 or ST 326

Concepts of problem solving process; nonprobabilistic and probabilistic criteria for decision making under uncertainty; Bayes decisions; elementary utility theory; statistical inference in decision theory; sequential decisions; business applications.

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| ST 438 | Time Series and Forecasting | 3 credits |
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Prerequisite : ST 212 or ST 217

Introduction to quantitative forecasting; properties and types of time series data; regression method to forecast time series; smoothing techniques; autoregressive integrated moving average models ; use of statistical packages and applications with real datasets.

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| ST 439 | Demography 2 | 3 credits |
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Prerequisite : ST 339

Data analysis technique of marriage and fertility ; morbidity and mortality; population distribution and migration ; life table construction ; introduction to labor force analysis; population estimation and projection; advanced technique for life table construction; application of life table construction technique ; population model; estimation of population statistic from incomplete data and related new technique; use of packages.

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| ST 446 | Introduction to Risk Theory | 3 credits |
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Prerequisite : ST 321 or ST 326

Probabilistic models for insurance systems; frequency and severity distribution; individual and collective risk models; ruin theory; reinsurance and applications.

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|---------------|--|------------------|
| ST 447 | Mathematics of Life Insurance 2 | 3 credits |
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Prerequisite : ST 347

Multiple life functions ; multiple decrement models for single life and applications of multiple decrement theory ; insurance models including expenses.

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| ST 449 | Seminar in Actuarial Science | 3 credits |
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Prerequisite : ST 447

Seminar and research on topics of interest in Actuarial science under supervision of instructor or invited lecturer; objective is doing academic search; report and presentation for discussions and comments.

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| ST 451 | Research Methodology in Social Sciences | 3 credits |
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Prerequisite : ST 217 or ST 319

Definition and types of research; ethics of researcher; research proposal; research designs; research procedure and analysis; research report writing and research publishing; case study using statistical packages program.

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| ST 457 | Research Methodology | 3 credits |
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Prerequisite : ST 351 or ST 376

Definition and types of research; ethics of researcher; research proposal; research designs; research procedure; data processing using statistical packages; data analysis; research report writing; field work; research presentation.

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| ST 467 | Introduction to Stochastic Processes | 3 credits |
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Prerequisite : ST 321 or ST 326

Makov chains and Makov process; Poisson process; birth and death process; queing theory; stationary process; reliability; simulation; applications for the problems solving.

| | | |
|---------------|--------------------------------------|------------------|
| ST 486 | Applied Multivariate Analysis | 3 credits |
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Prerequisite : ST 332 or ST 338 or ST 431

Introduction to multivariate ; estimation and hypotheses testing about mean vector and covariance matrices of multivariate distributions; principal components analysis; factor analysis ; canonical correlation ; discriminant analysis; cluster analysis ; use of statistical packages.

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|---------------|--------------------------|-----------------|
| ST 494 | Special Project 1 | 1 credit |
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Prerequisite : 1. 4th year student
And 2. ST 332 and ST 351

Study and research on topics of interests and related to statistics under the supervision of advisor ; proposal presentation.

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| ST 495 | Special Project 2 | 2 credits |
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Prerequisite : ST 494

Integrated statistical theory and analysis for problem solving ; research process on topics of interests under the supervision of advisor ; writing report and presentation.

| | | |
|---------------|-------------------------------------|------------------|
| ST 497 | Special Topics in Statistics | 3 credits |
|---------------|-------------------------------------|------------------|

Prerequisite : studied all compulsory courses level 300

Interesting topics or new issues in statistics which are not normally available in regular departmental courses , determined by instructor or invited lecturer.
