MSc Statistics Past Project Titles

Periodic Autoregressive Time Series Models: A Bayesian Approach

An Attempt at a Rigorous and Objective Analysis of Individual Scoring Statistics in the National Hockey League

Correlation Patterns and Multivariate GARCH models

Bootstrap for Time Series

Analysis of Teenage Fertility in Great Britain: Using Multilevel Logistic Model

Detecting Discontinuity in Temperature Series

Multivariate Multilevel Modelling

Modelling Seasonality in Temperature Series

Simulation Smoothers and the Diffuse Kalman Filter for the State Space Model

Models for the Periodic Variation in Cancer Incidence Rates: A Review of Age-Period-Cohort Models

Seemingly Unrelated Time Series Analysis with Applications to British Measles Data

Comparing means of lognormal distribution

Multiple Imputations Under Nonignorable and Extreme Missingness Mechanisms: A Monte Carlo Study

A comparison of Volatility Forecasting

The Analysis of Daily Average Temperature Time Series

Analysing the Human Development Index - do multilevel modelling techniques have anything to offer?

A simulation based comparison of non-parametric measures of volatility
Statistical Tests for Deterministic Chaos

Measures and Estimators of Stock Volatility

Statistical modelling of German agricultural time series

Weather Derivative Pricing

Statistical Inference in a Poisson claims process with delays

Statistical Modelling of Grid Frequency Time Series

Localised Exponential Smoothing Prediction for Absolute Returns

Statistical Analysis of High Frequency Financial Data and the Modelling of Daily Realized Variance

Valuation of Options: Numerical Methods

Stochastic Mortality Models: An Approach with Ornstein-Uhlenbeck and Levy Processes

Sensitivity of Premium and Reserves to Changes in Valuation Elements