Master of Data Science

Apply now for entry in September 2023

Machine Learning
Data Mining
Advanced Statistical Modelling
Cloud Computing
Spatial Data Analysis

Apply now for entry in September 2023
Course Highlights

The core courses of the proposed MDASC programme mainly focus on both predictive and prescriptive concepts and methodologies with an effort to equip students with a solid foundation in statistical and computational analyses, e.g.

- Computational intelligence
- Time series forecasting
- Deep learning
- Statistical modelling

Programme Information

Master of Data Science (MDASC) is a taught master programme jointly offered by Department of Statistics and Actuarial Science (host) and Department of Computer Science. Its interdisciplinarity promotes the applications of computer technology, operational research, statistical modelling, and simulation to decision-making and problem-solving in all organizations and enterprises within the private and public sectors.

The curriculum of the MDASC programme adopts a well-balanced and comprehensive pedagogy of both statistical and computational concepts and methodologies, underpinning applications that are not limited to business or any single field alone.

Programme Highlights

- Interdisciplinary and comprehensive curriculum
- Solid foundation in statistical and computational analyses
- Electives cover a broad range of contemporary topics about Computer Science and Statistics
- Hands-on applications of methodologies with powerful software
- Capstone project with real-life scenario

Targeted Taught Postgraduate Programmes Fellowships Scheme

MDASC is selected as an eligible programme under the University Grants Committee for Targeted Taught Postgraduate Programmes Fellowships Scheme. Selected local students admitted to the MDASC (full-time or part-time) in the academic year 2023-24 are eligible to apply (with terms and conditions apply).

Local offer recipients who wish to apply for the Fellowship Scheme should prepare a proposal on how they can contribute to the priority areas (i.e. Research and STEM) of Hong Kong after completing the programme. Successful Fellowship Scheme applicants will each receive an award of HK$120,000.

Reimbursable Course(s) by Continuing Education Fund (CEF)*

The following courses have been included in the list of reimbursable courses under the CEF:

- COMP7503 Multimedia technologies
- COMP7506 Smart phone apps development
- COMP7507 Visualization and visual analytics
- COMP7906 Introduction to cyber security
- STAT8017 Data mining techniques
- STAT8019 Marketing analytics

All CEF applicants are required to attend at least 70% of the courses before they are eligible for fee reimbursement.

*The mother programme (Master of Data Science) of these courses is recognised under the Qualifications Framework (QF Level 6).

“The COVID-19 pandemic served to accelerate the shift of consumers from physical stores to web-and-app based options. With millions of customers using this products, Statisticians, Mathematicians, and Data Scientists with the know-how to interpret the trends of shoppers are in ever-growing demand.”

The 2021 Jobs Rated Report by www.careercast.com
**Programme Curriculum**

Commencing in September, the curriculum is composed of 72 credits of courses in either 1.5 academic years for full-time study, or 2.5 academic years for part-time study. Courses with 6 credits are offered in the first and second semesters while courses with 3 credits are normally offered in the summer semester. If a student selects a course whose contents are similar to a course (or courses) which he/she has taken in his/her previous study, the Department may not approve the selection in question. The curriculum is the same for both full-time and part-time study modes.

<table>
<thead>
<tr>
<th>Compulsory Courses (36 credits)</th>
</tr>
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<tbody>
<tr>
<td>COMP7404</td>
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<tr>
<td>DASC7011</td>
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<tr>
<td>DASC7104</td>
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<td>DASC7606</td>
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<tr>
<td>STAT7102</td>
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<td>STAT8003</td>
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<tr>
<th>Disciplinary Electives (24 credits)*</th>
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<tbody>
<tr>
<td>with at least 12 credits from List A and at least 12 credits from List B</td>
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**List A**

<table>
<thead>
<tr>
<th>Course Code</th>
<th>Course Name</th>
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</thead>
<tbody>
<tr>
<td>COMP7105</td>
<td>Advanced topics in data science (6 credits)</td>
</tr>
<tr>
<td>COMP7305</td>
<td>Cluster and cloud computing (6 credits)</td>
</tr>
<tr>
<td>COMP7409</td>
<td>Machine learning in trading and finance (6 credits)</td>
</tr>
<tr>
<td>COMP7503</td>
<td>Multimedia technologies (6 credits)</td>
</tr>
<tr>
<td>COMP7506</td>
<td>Smart phone apps development (6 credits)</td>
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<tr>
<td>COMP7507</td>
<td>Visualization and visual analytics (6 credits)</td>
</tr>
<tr>
<td>COMP7906</td>
<td>Introduction to cyber security (6 credits)</td>
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<tr>
<td>FITE7410</td>
<td>Financial fraud analytics (6 credits)</td>
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<tr>
<td>ICOM6044</td>
<td>Data science for business (6 credits)</td>
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**List B**

<table>
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<tr>
<th>Course Code</th>
<th>Course Name</th>
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<tbody>
<tr>
<td>STAT6008</td>
<td>Advanced statistical inference (6 credits)</td>
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<tr>
<td>STAT6013</td>
<td>Financial data analysis (6 credits)</td>
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<tr>
<td>STAT6015</td>
<td>Advanced quantitative risk management (6 credits)</td>
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<tr>
<td>STAT6016</td>
<td>Spatial data analysis (6 credits)</td>
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<tr>
<td>STAT6019</td>
<td>Current topics in statistics (6 credits)</td>
</tr>
<tr>
<td>STAT7008</td>
<td>Programming for data science (6 credits)</td>
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<tr>
<td>STAT8017</td>
<td>Data mining techniques (6 credits)</td>
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<tr>
<td>STAT8019</td>
<td>Marketing analytics (6 credits)</td>
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<tr>
<td>STAT8306</td>
<td>Statistical methods for network data (3 credits)</td>
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<tr>
<td>STAT8307</td>
<td>Natural language processing and text analytics (3 credits)</td>
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<tr>
<td>STAT8308</td>
<td>Blockchain data analytics (3 credits)</td>
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**Capstone Requirement (12 credits)**

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<tr>
<th>Course Code</th>
<th>Course Name</th>
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<tbody>
<tr>
<td>DASC7600</td>
<td>Data science project (12 credits)</td>
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**Remarks:**

1. *Students who have completed the same courses in their previous studies in HKU, e.g. Master of Statistics or Master of Science in Computer Science may, on production of relevant transcripts, be permitted to select up to 24 credits of disciplinary electives from either List A or List B above if they are not able to find any untaken options from either of the lists of disciplinary electives.

2. The programme structure will be reviewed from time to time and is subject to change.
Course Description

Compulsory Courses

COMP7404  Computational intelligence and machine learning (6 credits)
This course will teach a broad set of principles and tools that will provide the mathematical, algorithmic and philosophical framework for tackling problems using Artificial Intelligence (AI) and Machine Learning (ML). AI and ML are highly interdisciplinary fields with impact in different applications, such as, biology, robotics, language, economics, and computer science. AI is the science and engineering of making intelligent machines, especially intelligent computer programs, while ML refers to the changes in systems that perform tasks associated with AI. Ethical issues in advanced AI and how to prevent learning algorithms from acquiring morally undesirable biases will be covered.
Topics may include a subset of the following: problem solving by search, heuristic (informed) search, constraint satisfaction, games, knowledge-based agents, supervised learning, unsupervised learning, learning theory, reinforcement learning and adaptive control and ethical challenges of AI and ML.
Pre-requisites: Nil, but knowledge of data structures and algorithms, probability, linear algebra, and programming would be an advantage.
Assessment: coursework (50%) and examination (50%)

DASC7011  Statistical inference for data science (6 credits)
Computing power has revolutionized the theory and practice of statistical inference. Reciprocally, novel statistical inference procedures are becoming an integral part of data science. By focusing on the interplay between statistical inference and methodologies for data science, this course reviews the main concepts underpinning classical statistical inference, studies computer-intensive methods for conducting statistical inference, and examines important issues concerning statistical inference drawn upon modern learning technologies. Contents include classical frequentist and Bayesian inferences, computer-intensive methods such as the EM algorithm, the bootstrap and the Markov chain Monte Carlo, large-scale hypothesis testing, high-dimensional modeling, and post-model-selection inference.
Assessment: coursework (40%) and examination (60%)

DASC704  Advanced database systems (6 credits)
The course will study some advanced topics and techniques in database systems, with a focus on the aspects of database system design & algorithms and big data processing for structured data. Traditional topics include: query optimization, physical database design, transaction management, crash recovery, parallel databases. This course will also survey some recent developments in selected areas such as NoSQL databases and SQL-based big data management systems for relational (structured) data.
Assessment: coursework (50%) and examination (50%)

DASC706  Deep learning (6 credits)
Machine learning is a fast growing field in computer science and deep learning is the cutting edge technology that enables machines to learn from large-scale and complex datasets. Ethical implications of deep learning and its applications will be covered and the course will focus on how deep neural networks are applied to solve a wide range of problems in areas such as natural language processing, and image processing. Other applications such as financial predictions, game playing and robotics may also be covered.
Topics covered include linear and logistic regression, artificial neural networks and how to train them, recurrent neural networks, convolutional neural networks, generative models, deep reinforcement learning and unsupervised feature learning.
Prerequisites: Basic programming skills, e.g., Python is required.
Assessment: coursework (40%) and examination (60%)

STAT702  Advanced statistical modelling (6 credits)
This course introduces modern methods for constructing and evaluating statistical models and their implementation using popular computing software, such as R or Python. It will cover both the underlying principles of each modelling approach and the model estimation procedures. Topics from: (i) Linear regression models; (ii) Generalized linear models; (iii) Model selection and regularization; (iv) Kernel and local polynomial regression; selection of smoothing parameters; (v) Generalized additive models; (vi) Hidden Markov models and Bayesian networks.
Assessment: coursework (50%) and examination (50%)

STAT8003  Time series forecasting (6 credits)
A time series consists of a set of observations on a random variable taken over time. Such series arise naturally in climatology, economics, finance, environmental research and many other disciplines. In additional to statistical modelling, the course deals with the prediction of future behaviour of these time series. This course distinguishes different types of time series, investigates various representations for them and studies the relative merits of different forecasting procedures.
Assessment: coursework (40%) and examination (60%)

Disciplinary Electives

COMP7105  Advanced topics in data science (6 credits)
This course will introduce selected advanced computational methods and apply them to problems in data analysis and relevant applications.
Assessment: coursework (50%) and examination (50%)

COMP7305  Cluster and cloud computing (6 credits)
This course offers an overview of current cloud technologies, and discusses various issues in the design and implementation of cloud systems. Topics include cloud delivery models (SaaS, PaaS, and IaaS) with motivating examples from Google, Amazon, and Microsoft; virtualization techniques implemented in Xen, KVM, VMWare, and Docker; distributed file systems, such as Hadoop file system, MapReduce and Spark programming models for large-scale data analysis, networking techniques in hyper-scale data centers. The students will learn the use of Amazon EC2 to deploy applications on cloud, and implement a SPARK application on a Xen-enabled PC cluster as part of their term project.
Prerequisites: Students are expected to install various open-source cloud software in their Linux cluster, and exercise the system configuration and administration. Basic understanding of Linux operating system and some programming experiences (C/C++, Java or Python) in a Linux environment are required.
Assessment: coursework (50%) and examination (50%)

COMP7409  Machine learning in trading and finance (6 credits)
The course introduces our students to the field of Machine Learning, and help them develop skills of applying Machine Learning, or more precisely, applying supervised learning, unsupervised learning and reinforcement learning to solve problems in Trading and Finance.
This course will cover the following topics: (1) Overview of Machine Learning and Artificial Intelligence, (2) Supervised Learning, Unsupervised Learning and Reinforcement Learning, (3) Major algorithms for Supervised Learning and Unsupervised Learning with applications to Trading and Finance, (4) Basic algorithms for Reinforcement Learning with applications to optimal trading, asset management, and portfolio optimization, (5) Advanced methods of Reinforcement Learning with applications to high-frequency trading, cryptocurrency trading and peer-to-peer lending.
Assessment: coursework (65%) and examination (35%)

COMP7503  Multimedia technologies (6 credits)
This course presents fundamental concepts and emerging technologies for multimedia computing. Students are expected to learn how to develop various kinds of media communication, presentation, and manipulation techniques. At the end of course, students should acquire proper skill set to utilize, integrate and synchronize different information and data from media sources for building specific multimedia applications. Topics include media data acquisition methods and techniques; nature of perceptually encoded information; processing and manipulation of media data; multimedia content organization and analysis; trending technologies for future multimedia computing.
Assessment: coursework (50%) and examination (50%)
COMP7506  Smart phone apps development  
(6 credits)  
Smart phones have become an essential part of our everyday lives. The number of smart phone users worldwide today surpasses six billion and is forecast to further grow by more than one billion in the next few years. Smart phones play an important role in mobile communication and applications.

Smart phones are powerful as they support a wide range of applications (called apps). Most of the time, smart phone users just download their favorite apps remotely from the app stores. There is a great potential for software developer to reach worldwide users.

This course aims at introducing the design and technical issues of smart phone apps. For example, smart phone screens are usually smaller than computer monitors while smart phones usually possess more hardware sensors than conventional computers. We have to pay special attention to these aspects in order to develop attractive and successful apps. Various modern smart phone apps development environments and programming techniques (such as Java for Android phones and Swift for iPhones) will also be introduced to facilitate students to develop their own apps.

Students should have basic programming knowledge.  

Mutually exclusive with: COMP3330 Interactive mobile application design and programming  

Assessment: coursework (60%) and examination (40%)  

COMP7906  Introduction to cyber security  
(6 credits)  
The aim of the course is to introduce different methods of protecting information and data in the cyber world, including the privacy issue. Topics include introduction to security; cyber attacks and threats; cryptographic algorithms and applications; network security and infrastructure.

Mutually exclusive with: ICOM6045 Fundamentals of e-commerce security  

Assessment: coursework (50%) and examination (50%)  

FITE7410  Financial fraud analytics (6 credits)  
This course aims at introducing various analytics techniques to fight against financial fraud. These analytics techniques include, descriptive analytics, predictive analytics, and social network learning. Various data set will also be introduced, including labeled or unlabeled data sets, and social network data set. Students learn the fraud patterns through applying the analytics techniques in financial frauds, such as, insurance fraud, credit card fraud, etc.

Key topics include: Handling of raw data sets for fraud detection; Applications of descriptive analytics, predictive analytics and social network analytics to construct fraud detection models; Financial Fraud Analytics challenges and issues when applied in business context.

Required to have basic knowledge about statistics concepts.  

Assessment: coursework (60%) and examination (50%)  

ICOM6044  Data science for business (6 credits)  
The emerging discipline of data science combines statistical methods with computer science to solve problems in applied areas. In this case we focus on how data science can be used to solve business problems especially those in electronic commerce. By its very nature e-commerce is able to generate large amounts of data and data mining methods are quite helpful for managers in turning this data into knowledge which in turn can be used to make better decisions. These data sets and their accompanying quantitative methods have the potential to dramatically change decision making in many areas of business. For example, ideas like interactive marketing, customer relationship management, and database marketing are pushing companies to utilize the information they collect about their customers in order to make better marketing decisions.

This course focuses on how data science methods can be applied to solve managerial problems in marketing and electronic commerce. Our emphasis is developing a core set of principles that embody data science: empirical reasoning, exploratory and visual analysis, and predictive modeling. We use these core principles to understand many methods used in data mining and machine learning. Our strategy in this course is to survey several popular techniques and understand how they map into these core principles. These techniques are illustrated with case studies. However, the emphasis is not on the software for implementing these techniques but on understanding the inputs and outputs of these techniques and how they are used to solve business problems.

Assessment: coursework (65%) and examination (35%)  

STAT6008  Advanced statistical inference (6 credits)  
This course covers the advanced theory of point estimation, interval estimation and hypothesis testing. Using a mathematically-oriented approach, the course provides a formal treatment of inferential problems, statistical methodologies and their underlying theory. It is suitable in particular for students intending to further their studies or to develop a career in statistical research. Contents include: (1) Decision problem – frequentist approach: loss function; risk; decision rule; admissibility; minimaxity; unbiasedness; Bayes’ rule; (2) Decision problem – Bayesian approach; prior and posterior distributions, Bayesian inference; (3) Estimation theory: exponential families; likelihood; sufficiency; minimal sufficiency; completeness; UMVU estimators; information inequality; large-sample theory of maximum likelihood estimation; (4) Hypothesis testing: uniformly most powerful (UMP) test; monotone likelihood ratio; UMP unbiased test; conditional test; large-sample theory of likelihood ratio; confidence set; (5) Nonparametric inference; bootstrap methods.

Assessment: coursework (40%) and examination (60%)  

STAT6013  Financial data analysis (6 credits)  
This course aims at introducing statistical methodologies in analyzing financial data. Financial applications and statistical methodologies are intertwined in all lectures. Contents include: recent advances in modern portfolio theory, copula, market microstructure, stochastic volatility models and high frequency data analysis.

Assessment: coursework (40%) and examination (60%)  

STAT6015  Advanced quantitative risk management  
(6 credits)  
This course covers statistical methods and models of risk management, especially of Value-at-Risk (VaR). Contents include: Value-at-risk (VaR) and Expected Shortfall (ES); univariate models (normal model, log-normal model and stochastic process model) for VaR and ES; models for portfolio VaR; time series models for VaR; extreme value approach to VaR; back-testing and stress testing.

Assessment: coursework (40%) and examination (60%)  

STAT6016  Spatial data analysis (6 credits)  
This course covers statistical concepts and tools involved in modelling data which are correlated in space. Applications can be found in many fields including epidemiology and public health, environmental sciences and ecology, economics and others. Covered topics include: (1) Outline of three types of spatial data: point-level (geostatistical, areal lattice), and spatial point process. (2) Model-based geostatistics: covariance functions and the variogram; spatial trends and directional effects; intrinsic models; estimation by curve fitting or by maximum likelihood; spatial prediction by least squares, by simple and ordinary kriging, by trans-Cauchy kriging. (3) Areal data models: introduction to Markov random fields; conditional, intrinsic, and simultaneous autoregressive (CAR, IAR, and SAR) models. (4) Hierarchical modelling for univariate spatial response data, including Bayesian kriging and lattice modelling. (5) Introduction to some spatial point processes and spatio-temporal models. Real data analysis examples will be provided with dedicated R packages such as geoR.

Assessment: coursework (50%) and examination (50%)
The programme normally extends over 1.5 academic years for full-time study, and 2.5 academic years for part-time study. Teaching will take place mostly on weekday evenings, and Saturday mornings and afternoons. All lectures are conducted in English at HKU.

**Programme Duration**

**Optional Preparatory Courses**

- Preparatory course in matrices and calculus for students who need to rejuvenate their mathematical skills (August, 2023)
- Review course on basic probability and statistics concepts to solidify students’ conceptual understanding (August, 2023)
- Workshop in R covering data handling, graphics, mathematical functions and some basic statistical techniques (August, 2023)
- Workshop in SAS for students who need to rejuvenate their skills in data management using SAS (August, 2023)
- Workshop on Python provides students a quick overview of the Python programming language. (August, 2023)
Students Testimonial

I am very thankful to have taken the MDASC programme and met so many supportive and knowledgeable professors. The program is comprehensive and covers the complete data science lifecycle. The courses did not only include theories, but also plenty of practices such as group projects and hands-on workshops. The programme equipped me with all the skillsets I needed to be a professional data scientist. I am now working in the Football Trading Department of HKJC and the lessons I learnt from the Master programme unquestionably facilitate my research and allow me to further enhance my models.

WONG Ho Yeung [MDASC Part-time Graduate 2022]
Senior Data Scientist (Sports Wagering), The Hong Kong Jockey Club

Participating in the MDASC program means a lot to me. It not only has courses in computer science, but also covers the subject of statistics. It made me realize the importance of data in my daily work and life. As a computer vision algorithm engineer, I deeply feel that data closed-loop has now become a key link in machine learning. The program equips me with basic skills in data mining and analysis, and helps me to better advance on the path of algorithm engineer. In addition, the MDASC program also provides a wealth of courses for students with different career paths to choose from, such as finance, data science, and cloud computing. I believe that every student who wants to understand what data science is and hope to develop in this area is suitable for joining this program.

CHEN Da [MDASC Full-time Graduate 2022]
Computer Vision Algorithm Engineer, Horizon Robotics

The MDASC programme is both academically challenging and commercially relevant allowing me to enhance my skills, experience and knowledge in various areas of data science. The learning experience through the MDASC is unparalleled. Not only do I learn from top professors in their fields, but also from talented and experienced classmates who come from different industries. Specifically, the Data Science Project provides an excellent opportunity for the students to explore deeply in an interested field of data science and artificial intelligence or even commercialize their ideas. With the department’s tremendous support and the programme’s professional training, I have equipped with the knowledge, confidence and connections to start an artificial intelligence startup after graduation.

No matter where you come from or what you are looking for, I believe the MDASC programme will definitely open the door for a new career path for you in the future.

CHEUNG Ngai Yin [MDASC Part-time Graduate 2022]
Co-Founder, Mach Innovation

MDASC is a comprehensive master degree from theory in statistics to real world examples in computer science. With the elective subjects, I could not only study spatial data analysis for interest to know more about how to handle geographical data, but also could take the course for data visualization for work to illustrate the data analysis in an explainable and attractive way using Tableau to target audiences. With this program, I enhance my knowledge in statistical theory and learn more about the latest data science topics, such as cloud computing, deep learning, text mining and so on. It would be a good program for those who would like to know more about data science or work as a data scientist. After finishing the program, I am now more confident in explaining my models to my colleague and have a more clear direction on improving the accuracy, speed for current models and even deploy more complex machine leaning models for my daily task.

CHOW Kwok Fung [MDASC Part-time Graduate 2021]
Senior Quantitative Developer, Nautilus Technology Limited

Coming from the finance field, I had very little experience in coding in my daily job. That being said, the MDASC program have provided me a great foundation to understand the theoretical aspect and real-life application around machine learning and data science. Having a structured curriculum combining with a final year capstone project, it was so helpful to glue the concepts together and apply it in the context which I believe is of great use for my future career. I would highly recommend this course to anyone who wants to take a well-organized program for Data Science.

LAM Chi Ho [MDASC Part-time Graduate 2021]
Associate Director, Barings Asset Management

The MDASC program has a well-balanced and flexible curriculum in Statistics and Computer Science. As a machine learning engineer, I work with large volume of data every day, which requires strong background in big data and machine learning techniques. The program equipped me with these core skills and built me a solid foundation for my career pursuit. Moreover, the flexibility of the curriculum and the diverse background of classmates help students to pursue any career path related to data, such as finance, data analyst, data scientist, etc. For me, the MDASC journey is a rewarding one, and I believe it will be a rewarding journey for anyone who believes the power of data.

WANG Kai [MDASC Full-time Graduate 2021]
Machine Learning Engineer, ByteDance

Examples of backgrounds of admitted students in recent years:

**HKSAR Government departments/units:**
- Assistant Manager - Data Management
- Research Manager
- Statistical Assistant
- Data Analyst

**Private companies:**
- Director, Co-founder
- Technical Support Engineer
- Software Developer
- Software Engineer

**Education profession:**
- Research Assistant
- Tutor
- Subject Panel
- Data Analyst
- Assistant Researcher

**Banking and finance profession:**
- Associate, Marco Structuring
- Software Developer
- Senior Associate, Finance Investigations
- Data Scientist
- Fixed Income Associate
- Risk Management Engineer
- Senior Consultant
- Relationship Manager, Commercial Banking
- Financial Analytics Consultant (IT)
- Risk Actuary
- Assistant of Investment Counselor
Tuition Fees
The full tuition fees for the programme is HK$286,200# for the 2023 intake. The fee shall normally be payable in three instalments over 1.5 years for full-time study or in five instalments over 2.5 years for part-time study. In addition, student is required to pay Caution Money (HK$550), which would be used to offset the graduation fee or, if the student is not graduating, be returned to the student.

# Subject to approval

Target Students
It is a programme ideal for
• Those whose interest in high-level analytical skills straddles the disciplinary divide between statistics and computational analytics, and
• Those who wish to pursue further study in the field of data science after studying science, social sciences, engineering, medical sciences, information systems, computing and data analytics in their undergraduate studies.

Admission Requirements
• Applicants shall hold a Bachelor’s degree with Honours or an equivalent qualification.
• Applicants shall have taken at least one university or post-secondary certificate course in each of the following three subjects (calculus and algebra, computer programming and introductory statistics) or related areas.
• Applicants shall fulfil the University Entrance Requirements.

Application Deadline
Main Round: 12 noon (GMT +8), December 14, 2022
Clearing Round: 12 noon (GMT +8), January 31, 2023

Programme Details
https://saasweb.hku.hk/programme/mdasc-index.php

Online Application
https://admissions.hku.hk/tpg/

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Programme Director
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Department of Statistics & Actuarial Science