COURSE DETAIL

INTRODUCTION TO APPLIED PROBABILITY

Country
United Kingdom - England

Host Institution
University College London

Program(s)
English Universities,University College London

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Statistics

UCEAP Course Number
120

UCEAP Course Suffix

UCEAP Official Title
INTRODUCTION TO APPLIED PROBABILITY

UCEAP Transcript Title
INTRO TO APPL PROBY

UCEAP Quarter Units
6.00

UCEAP Semester Units
4.00

Course Description

In this course, students study the Markov property in discrete and continuous time. For discrete-time Markov chains, they find and classify the irreducible classes of intercommunicating states, calculate absorption or first passage times and probabilities, and assess the equilibrium behavior. For simple examples of continuous-time Markov chains, write down the forward equations, and find and interpret the equilibrium distribution.

Language(s) of Instruction

English

Host Institution Course Number

STAT0007

Host Institution Course Title

INTRODUCTION TO APPLIED PROBABILITY

Host Institution Campus

University College London

Host Institution Faculty

Host Institution Degree

Host Institution Department

Statistics

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