

# 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 Course Details****Host Institution Campus**

University College London

**Host Institution Faculty****Host Institution Degree****Host Institution Department**

Statistics

**Course Last Reviewed**

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