

COURSE DETAIL

STOCHASTIC MODELING

Country

United Kingdom - Scotland

Host Institution

University of Edinburgh

Program(s)

University of Edinburgh

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Mathematics

UCEAP Course Number

118

UCEAP Course Suffix**UCEAP Official Title**

STOCHASTIC MODELING

UCEAP Transcript Title

STOCHASTIC MODELING

UCEAP Quarter Units

4.00

UCEAP Semester Units

2.70

Course Description

This is an advanced probability course dealing with discrete and continuous time Markov chains. The course covers the fundamental theory, and provides many examples. Markov chains has countless applications in many fields ranging from finance, operation research and optimization to biology, chemistry, and physics.

Language(s) of Instruction

English

Host Institution Course Number

MATH10007

Host Institution Course Title

STOCHASTIC MODELING

Host Institution Campus

University of Edinburgh

Host Institution Faculty

Host Institution Degree

Host Institution Department

Mathematics

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