

# 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 Course Details

<http://www.drps.ed.ac.uk/22-23/dpt/cxmath10007.htm>

## Host Institution Campus

University of Edinburgh

## Host Institution Faculty

## Host Institution Degree

## Host Institution Department

Mathematics

## Course Last Reviewed

2022-2023

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