COURSE DETAIL

STOCHASTIC PROCESSES
Country Australia
Host Institution University of Sydney
Program(s) University of Sydney
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Statistics
UCEAP Course Number 112
UCEAP Course Suffix
UCEAP Official Title STOCHASTIC PROCESSES
UCEAP Transcript Title STOCHASTIC PROCESS
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description
This course covers basic elements of stochastic processes such as time, state, increments, stationarity and Markovian property. Students develop properties and limit theorems of discrete-time Markov chain and branching processes and then establish key results for the Poisson process and continuous-time Markov chains, such as the memoryless property, super positioning, thinning, Kolmogorov's equations and limiting probabilities.

Language(s) of Instruction
English

Host Institution Course Number
STAT3021

Host Institution Course Title
STOCHASTIC PROCESSES

Host Institution Course Details

Host Institution Campus
sydney

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics

Course Last Reviewed

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