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 Campus

sydney

Host Institution Faculty

Host Institution Degree

Host Institution Department

Statistics

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