## **COURSE DETAIL**

## STOCHASTIC PROCESSES

**Country** Hong Kong

Host Institution University of Hong Kong

**Program(s)** University of Hong Kong

UCEAP Course Level Upper Division

UCEAP Subject Area(s) Statistics

UCEAP Course Number 137

**UCEAP Course Suffix** 

UCEAP Official Title STOCHASTIC PROCESSES

UCEAP Transcript Title STOCHASTIC PROCESS

**UCEAP Quarter Units** 5.00

**UCEAP Semester Units** 3.30

## **Course Description**

This course examines stochastic processes. It will cover the basic concepts of the theory of stochastic processes and explore different types of stochastic processes including Markov chains, Poisson processes and Brownian motions.

Language(s) of Instruction English

Host Institution Course Number STAT3603

Host Institution Course Title STOCHASTIC PROCESSES

**Host Institution Campus** 

**Host Institution Faculty** 

**Host Institution Degree** 

**Host Institution Department** 

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