COURSE DETAIL

STOCHASTIC PROCESSES I

Country
Singapore

Host Institution
National University of Singapore

Program(s)
National University of Singapore

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Statistics Mathematics

UCEAP Course Number
117

UCEAP Course Suffix
A

UCEAP Official Title
STOCHASTIC PROCESSES I

UCEAP Transcript Title
STOCHASTIC PROCESS

UCEAP Quarter Units
6.00

UCEAP Semester Units

4.00

Course Description

This course introduces the concept of modelling dependence and focuses on discrete-time Markov chains. Topics include discrete-time Markov chains, examples of discrete-time Markov chains, classification of states, irreducibility, periodicity, first passage times, recurrence and transience, convergence theorems and stationary distributions. The course requires students to take prerequisites.

Language(s) of Instruction
English

Host Institution Course Number
MA3238,ST3236

Host Institution Course Title
STOCHASTIC PROCESSES I

Host Institution Course Details
https://nusmods.com/courses/MA3238/stochastic-processes-i

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Mathematics

Course Last Reviewed
2024-2025

Print