

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

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