COURSE DETAIL

STOCHASTIC PROCESSES
Country Spain
Host Institution Carlos III University of Madrid
Program(s) Carlos III University of Madrid
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Mathematics
UCEAP Course Number 156
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 offers a study of stochastic processes. Topics include: discrete time Markov chains; renewal theory and Poisson process; continuous time Markov chains; Brownian motion. Pre-requisite: Probability

Language(s) of Instruction
English

Host Institution Course Number
18282

Host Institution Course Title
PROCESOS ESTOCÁSTICOS

Host Institution Course Details
https://aplicaciones.uc3m.es/cpa/generaFicha?est=362&anio=2024&plan=433&asig=18...

Host Institution Campus
LEGANÉS

Host Institution Faculty
Escuela Politécnica Superior

Host Institution Degree
Grado en Matemática Aplicada y Computación

Host Institution Department
Departamento de Estadística

Course Last Reviewed
2024-2025

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