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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