

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

STOCHASTIC PROCESSES

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

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