

# COURSE DETAIL

## APPLIED STOCHASTIC MODELING

**Country**

New Zealand

**Host Institution**

University of Auckland

**Program(s)**

University of Auckland

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Statistics

**UCEAP Course Number**

120

**UCEAP Course Suffix****UCEAP Official Title**

APPLIED STOCHASTIC MODELING

**UCEAP Transcript Title**

APL STOCHASTIC MODL

**UCEAP Quarter Units**

6.00

**UCEAP Semester Units**

4.00

## **Course Description**

This course examines stochastic modelling, with an emphasis on queues and models used in finance. Behavior of poisson processes, queues and continuous time markov chains will be investigated using theory and simulation.

## **Language(s) of Instruction**

English

## **Host Institution Course Number**

STATS 320

## **Host Institution Course Title**

APPLIED STOCHASTIC MODELLING

## **Host Institution Course Details**

<https://courseoutline.auckland.ac.nz/dco/course/STATS/320/1203>

## **Host Institution Campus**

## **Host Institution Faculty**

## **Host Institution Degree**

## **Host Institution Department**

## **Course Last Reviewed**

2024-2025

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