

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 Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

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