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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