

# COURSE DETAIL

## STOCHASTIC PROCESSES II

**Country**

Singapore

**Host Institution**

National University of Singapore

**Program(s)**

National University of Singapore

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Statistics Mathematics

**UCEAP Course Number**

117

**UCEAP Course Suffix**

B

**UCEAP Official Title**

STOCHASTIC PROCESSES II

**UCEAP Transcript Title**

STCHASTIC PRCESS II

**UCEAP Quarter Units**

6.00

**UCEAP Semester Units**

4.00

### **Course Description**

This course builds on Stochastic Processes I and introduces an array of stochastic models with biomedical and other real world applications. Topics include Poisson process, compound Poisson process, marked Poisson process, point process, epidemic models, continuous time Markov chain, birth and death processes, martingale. The course requires students to take prerequisites.

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

English

### **Host Institution Course Number**

ST4238,MA4251

### **Host Institution Course Title**

STOCHASTIC PROCESSES II

### **Host Institution Course Details**

<https://nusmods.com/courses/ST4238/stochastic-processes-ii>

### **Host Institution Campus**

### **Host Institution Faculty**

### **Host Institution Degree**

### **Host Institution Department**

Statistics and Data Science

### **Course Last Reviewed**

2025-2026

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