MATH 671. APPLIED STOCHASTIC PROCESSES.

Credits: 4

Offered by: Mathematics and Statistics (Graduate Studies)

This course is not offered this catalogue year.

Description

Discrete parameter Markov chains, including branching processes and random walks. Limit theorems and ergodic properties of Markov chains. Continuous parameter Markov chains, including birth and death process. Topics selected from the following areas: renewal processes, Brownian motion, statistical inference for stochastic processes.

Most students use Visual Schedule Builder (VSB) to organize their schedules. VSB helps you plan class schedules, travel time, and more.

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