Fin 642: Applied Probability Modeling
FINANCE

Concepts of probability modeling for applications. Fundamentals of statistical experiments, events, probability laws, conditional probability, random variables, expectation and conditional expectation, introduction to and applications of Markov chains, papers from literature.

3 Credits

Prerequisites

- Math 264: Unified Calculus & Analytic Geometry IV
- Math 353: Elementary Differential Equations

Instruction Type(s)

- Lecture: Lecture for Fin 642

Subject Areas

- Investments and Securities

Related Areas

- Banking and Financial Support Services
- Finance, General
- Financial Planning and Services
- Insurance and Risk Management