Math 577: Applied Stochastic Processes

MATHEMATICS

Emphasis on the application of the theory of stochastic processes to problems in engineering, physics, and economics. Discrete and continuous time Markov processes, Brownian Motion, Ergodic theory for stationary processes.

Prerequisite requirements for this course may also be satisfied by consent of instructor.

3 Credits

Prerequisites

- Math 573: Applied Probability (Minimum grade: C)
- Prerequiste: Junior standing (60 hr).

Instruction Type(s)

- Lecture: Lecture for Math 577

Subject Areas

- Statistics, General

Related Areas

- Mathematical Statistics and Probability