

Math 577: Applied Stochastic Processes

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)

Instruction Type(s)

Lecture: Lecture for Math 577

Subject Areas

Statistics, General

Related Areas

Mathematical Statistics and Probability

The University of Mississippi is accredited by the Southern Association of Colleges and Schools Commission on Colleges to award certificates and baccalaureate, master's, specialist, and doctoral degrees. Contact the Commission on Colleges at 1866 Southern Lane, Decatur, Georgia 30033-4097, call 404-679-4500, or visit online at www.sacscoc.org for questions about the accreditation.

