

Applied Stochastic Processes (MATH-437 / MATH 535)

Credit Hours: 3

Course Pre-Requisites: Probability (MATH 230) AND Linear Algebra with Differential Equations (MATH 120)

Instructor: Adnan Khan

Schedule: Monday to Friday (9.30 AM - 11.30 AM)

Course Description: This is a first course in Stochastic Processes. The applications will be drawn from Finance, Physics, Biology and Medicine. A key component of the course will be the homework, where both theoretical and computational problems will be assigned. These would be integral to understanding the material discussed in class