UNIVERSITÀ DEGLI STUDI DI TORINO

ID

TIC36_DIP_MAT

Visiting Professor Program
Academic year 2019/2020

DEPARTMENT OF MATHEMATICS "GIUSEPPE PEANO"

TEACHING COMMITMENT: 16 hours

COURSE TITLE

Stochastic modelling for statistical applications

TEACHING PERIOD
2nd term

SCIENTIFIC AREA
Probability and stochastic processes

LANGUAGE USED TO TEACH
English
The Degree Course is entirely taught in English

COURSE SUMMARY
The course introduces to the theory of Markov chains, in discrete and continuous time, and Lévy processes. These are nowadays considered essential probabilistic instruments which should be part of a modern statistician's toolbox. As an illustrative application, some time will be devoted to introduce the basics of Markov chain Monte Carlo methods, with a few examples of the most widely used strategies.

LEARNING OBJECTIVES
N/D

VISITING PROFESSOR PROFILE
The Visiting Professor will be an internationally recognised scholar with an established track of high-quality research output on international journals on topics coherent with the course contents.

CONTACT PERSON AT THE DEPARTMENT
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