Direzione Innovazione
e Internazionalizzazione

UNIVERSITÀ
DI TORINO

ID

VP075_MAT

Visiting Professor Program
Academic Year 2023/2024

TEACHING COMMITMENT: **16 hours**

COURSE TITLE

Advanced Topics in Stochastic Modelling

TEACHING PERIOD

2nd term

SCIENTIFIC AREA

Probability and statistics

LANGUAGE USED TO TEACH

English

COURSE SUMMARY

The course module will cover advanced topics in stochastic modelling, covering one or more among the following areas: Monte Carlo and Markov chain Monte Carlo methods; simulation methods for inference; modelling and inference in stochastic population dynamics; Lévy processes.

LEARNING OBJECTIVES

The students will possess, by the end of the module, basic knowledge of the covered topics and independence in surveying the specific literature.

TUTORSHIP ACTIVITIES

N/A

LAB ACTIVITIES

N/A

OTHER ACTIVITIES BESIDES THE COURSE

N/A

VISITING PROFESSOR PROFILE

The VP will have a high quality profile in terms of research production and previous expertise in one or more of the indicated topics, according to international standards of quality. Affiliation to a prestigious academic institution will also constitute a preferential feature.

CONTACT REFERENT

Matteo Ruggiero
matteo.ruggiero@unito.it