ID

VP079_MAT

Visiting Professor Program
Academic Year 2024/2025

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, possibly 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.

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

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