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
The course will be also addressed and made available for PhD students in Modeling and Data Science of the University of Torino, and is typically announced to the Italian mailing lists in Probability and Statistics

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 PERSON AT THE DEPARTMENT
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