UCL Université catholique de Louvain

LMAT2470

2016-2017

Processus stochastiques (statistique)

5.0 credits	30.0 h	2q

Teacher(s) :	Hainaut Donatien ;
Language :	Français
Place of the course	Louvain-la-Neuve
Main themes :	Discrete time Martingales (sub-martingales and super-martingales), stationary processes, exchangeable processes, conditionally i.i.d. processes and Markov processes.
Aims :	Presentation of the main discrete time stochastic processes with an introduction to their statistical analysis. *The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".*
Faculty or entity in charge:	MATH

Programmes / formations proposant cette unité d'enseignement (UE)				
Intitulé du programme	Sigle	Credits	Prerequis	Acquis d'apprentissage
Master [120] in Statistics: General	STAT2M	5	-	
Master [120] in Mathematics	MATH2M	5	-	
Master [120] in Physics	PHYS2M	5	-	