Course title:	**Stochastic Modelling**
Institute/Division:	Institute of Mathematics, Faculty of Physics, Mathematics and Computer Science
Course code:	
Erasmus subject code:	11.1 Mathematics
Number of contact hours:	45 hours
Course duration:	1 semester
ECTS credits:	6
Course description:	The objective of this course is to introduce graduate-level math students to the intricacies of stochastic processes, point processes and time series. Main modelling issues will be: Brownian Motion, Poisson Process, Cox regression model, ARMA(p,q) model. This class requires familiarity with basic concepts of probability and statistics as taught for math students. The class will be focused on solving real problems, stemming from finance, signal processing, climatology and biology. Therefore, students will get acquainted not only with the theoretical models but also with software.
Literature:	
Course type:	Lectures, classes
Assessment method:	Two tests during the semester, final exam
Prerequisites:	basic concepts of probability and statistics as taught for math students
Primary target group:	Mathematics, II level
Lecturer:	Jacek Leśkow, PhD
Contact person:	Jacek Leśkow , e-mail: jleskow@pk.edu.pl
Deadline for application:	15th of September
Remarks	