Probability and Stochastic Processes

MAT H3801  |  6 Units of Credit

Overview

Introduction to stochastic processes, that is, processes that evolve over time such as price fluctuations of a stock. The course emphasises theory and applications, and covers discrete- and continuous-time Markov chains, Poisson processes and Brownian motion.
Faculty
Faculty of Science

School
School of Mathematics & Statistics

Study Level
Undergraduate

Offering Terms
Term 1

Campus
Kensington

Delivery Mode
Fully on-site

Indicative contact hours
4.6

Timetable
Visit timetable website for details
Conditions for Enrolment

Prerequisite: MATH2501 or MATH2601 and MATH2011 or MATH2111 or MATH2510 or MATH2610 and MATH2801 or MATH2901.
Exclusion Courses

MATH3901  |  6 UOC
Higher Probability and Stochastic Processes
Course Outline

To access course outline, please visit:

MATH3801 Course Outline
## Fees

**Commonwealth Supported Students**  $1170  
**Domestic Students**  $5760  
**International Students**  $5760

### DISCLAIMER

Please note that the University reserves the right to vary student fees in line with relevant legislation. This fee information is provided as a guide and more specific information about fees, including fee policy, can be found on the [fee website](#).

For advice about fees for courses with a fee displayed as "Not Applicable", including some Work Experience and UNSW Canberra at ADFA courses, please contact the relevant Faculty. Fees for courses delivered through [UNSW Global](#) are published and charged by UNSW Global and thus appear as "Not Applicable" on this site.

Where a Commonwealth Supported Students fee is displayed, it does not guarantee such places are available.
Pre-2019 Handbook Editions

Access past handbook editions (2018 and prior)
© UNSW Sydney (CRICOS Provider No.: 00098G), 2019. The information contained in this Handbook is indicative only. While every effort is made to keep this information up-to-date, the University reserves the right to discontinue or vary arrangements, programs and courses at any time without notice and at its discretion. While the University will try to avoid or minimise any inconvenience, changes may also be made to programs, courses and staff after enrolment. The University may also set limits on the number of students in a course.

Authorised by Deputy Vice-Chancellor (Academic)
CRICOS Provider Code 00098G
ABN: 57 195 873 179