

STAT7345 - Advanced Probability and Stochastic Processes

[STAT 7345](#) Advanced Probability and Stochastic Processes (3 semester hours) Taught as a continuation of [STAT 6344](#). Martingales, Kolmogorov's existence theorem, random walk, Markov chains, the Poisson process, the general birth and death process, other Markov processes, renewal processes, Brownian motion and diffusion, stationary processes, and the empirical process. Prerequisite: [STAT 6344](#). (3-0) T