

1 Intro

This Repository is mostly to explore the properties of Birth Death Processes. Here you may find some simulating methods as well as statistical methods that might help with the estimation of some parameters.

As this is an educational repository without much use but simple experimentation please do tread with care.

This is a specific case of Markov Chains. The methods implemented here might be of interest to creditting systems that try to approximate the generator matrix(the matrix of transition rates) when modelling defaulting problems.