STAT40180 — Stochastic Models

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Week 1

Introduction

Module Details

Lectures:

- Online videos
- Discussion forum
- Problem sheets
- Code examples

Assesment:

- Homework – 20%.
- Final Exam – 80%.

Grading:

http://mathsci.ucd.ie/tl/grading/en06

Lecturing Format

- Lecture notes on blackboard.

- Videos available to stream (backup of videos available to download)

- Mixture of theory and practical examples.

- **Please** ask questions, answer questions and discuss material on blackboard.

Assessment Format

- The module will have a number of assignments:
  Week 2, Week 5, Week 8, Week 11.
- The assignments will look at modeling problems of the type covered in class.
- The assignments will consist of a mixture of calculations, code and application.
- There will be two weeks to complete each assignment.

Module Overview

- The course topics will include:

  - Statistical Models
  - Inference
  - Developing Models
  - Smoothing & Flexible Regression Models
  - Time To Event Data
  - Stochastic Processes
  - ...