UNIVERSITÀ DELLA CALABRIA | DIPARTIMENTO DI MATEMATICA E INFORMATICA

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PH.D. IN MATHEMATICS AND COMPUTER SCIENCE

COURSE SCHEDULE

ACADEMIC YEAR 2020/2021

INTRODUCTION TO CONTINUOUS TIME MARKOV PROCESSES AND APPLICATIONS

PROF. MICHELE GIANFELICE
UNIVERSITY OF CALABRIA

31 May - 6 June

The aim of the course is to introduce the audience to the study of a cornerstone of the theory of stochastic processes which is the theory of Markov processes. Markov processes are ubiquitous in applications: from physics to biology to engineering. Hence, the applications presented will follow the choice of the audience.