uc3m Universidad Carlos III de Madrid

Dynamical stocastic systems

Academic Year: (2019 / 2020) Review date: 27-03-2019

Department assigned to the subject: Statistics Department

Coordinating teacher:

Type: Electives ECTS Credits: 6.0

Year: Semester:

OBJECTIVES

CB1. Students have demonstrated knowledge and understanding in a field of study that builds upon their general secondary education, and is typically at a level that, whilst supported by advanced textbooks, includes some aspects that will be informed by knowledge of the forefront of their field of study

CB2. Students can apply their knowledge and understanding in a manner that indicates a professional approach to their work or vocation, and have competences typically demonstrated through devising and sustaining arguments and solving problems within their field of study

CB3. Students have the ability to gather and interpret relevant data (usually within their field of study) to inform judgments that include reflection on relevant social, scientific or ethical issues

CB4. Students can communicate information, ideas, problems and solutions to both specialist and non-specialist audiences

CB5. Students have developed those learning skills that are necessary for them to continue to undertake further study with a high degree of autonomy

CG2. Learn new methods and technologies from basic scientific and technical knowledge, and being able to adapt to new situations.

CG3. Solve problems with initiative, decision making, creativity, and communicate and transmit knowledge, skills and abilities, understanding the ethical, social and professional responsibility of the engineering activity. Capacity for leadership, innovation and entrepreneurial spirit.

CG5. Use the theoretical and practical knowledge acquired in the definition, approach and resolution of problems in the framework of the exercise of their profession.

CG6. Develop new products and services based on the use and exploitation of new technologies related to physical engineering.

CG7. Undertake further specialized studies, both in physics and in the various branches of engineering.

CT1. Work in multidisciplinary and international teams as well as organize and plan work making the right decisions based on available information, gathering and interpreting relevant data to make judgments and critical thinking within the area of study.

RA1. To have acquired sufficient knowledge and proved a sufficiently deep comprehension of the basic principles, both theoretical and practical, and methodology of the more important fields in science and technology as to be able to work successfully in them;

RA2. To be able, using arguments, strategies and procedures developed by themselves, to apply their knowledge and abilities to the successful solution of complex technological problems that require creating and innovative thinking; RA3. To be able to search for, collect and interpret relevant information and data to back up their conclusions including, whenever needed, the consideration of any social, scientific and ethical aspects relevant in their field of study;

RA4. To be able to successfully manage themselves in the complex situations that might arise in their academic or professional fields of study and that might require the development of novel approaches or solutions;

RA6. To be aware of their own shortcomings and formative needs in their field of specialty, and to be able to plan and organize their own training with a high degree of independence.

DESCRIPTION OF CONTENTS: PROGRAMME

- 1. Introduction to Stochastic Processes
- 2. Discrete Markov Chains
- 3. Continuous time Markov Chains
- 4. Renewal Processes
- 5. Queuing theory
- 6. Random Graphs
- 7. Case studies:

LEARNING ACTIVITIES AND METHODOLOGY

AF1. THEORETICAL-PRACTICAL CLASSES. Knowledge and concepts students mustacquire. Receive course notes and will have basic reference texts. Students partake in exercises to resolve practical problems

AF2. TUTORING SESSIONS. Individualized attendance (individual tutoring) or in-group (group tutoring) for students with a teacher. Subjects with 6 credits have 4 hours of tutoring/ 100% on- site attendance.

AF3. STUDENT INDIVIDUAL WORK OR GROUP WORK. Subjects with 6 credits have 98 hours/0% on-site.

AF9. FINAL EXAM. Global assessment of knowledge, skills and capacities acquired throughout the course. It entails 4 hours/100% on-site

MD1. THEORY CLASS. Classroom presentations by the teacher with IT and audiovisual support in which the subject's main concepts are developed, while providing material and bibliography to complement student learning MD2. PRACTICAL CLASS. Resolution of practical cases and problem, posed by the teacher, and carried out individually or in a group

MD3. TUTORING SESSIONS. Individualized attendance (individual tutoring sessions) or in-group (group tutoring sessions) for students with teacher as tutor. Subjects with 6 credits have 4 hours of tutoring/100% on-site.

ASSESSMENT SYSTEM

SE1. FINAL EXAM. Global assessment of knowledge, skills and capacities acquired throughout the course. The percentage of the evaluation varies for each subject between 60% and 0%.

SE2. CONTINUOUS EVALUATION. Assesses papers, projects, class presentations, debates, exercises, internships and workshops throughout the course. The percentage of the evaluation varies for each subject between 40% and 100% of the final grade.

% end-of-term-examination: 60 % of continuous assessment (assigments, laboratory, practicals...): 40