Universidad Carlos III de Madrid
www.uc3m.es

COURSE:	STOCHASTIC PROCESSES		
DEGREE:	BACHELOR IN STATISTICS AND BUSINESS	YEAR: 3rd	TERM: 2nd

WEEKLY PLANNING							
WEEK	SESSION	DESCRIPTION	GROUPS (mark X)		Special room for session (computer classroom, audio-visual classroom…)	WEEKLY PROGRAMMING FOR STUDENT	
			LECTURES	SEMINARS		DESCRIPTION	CLASS HOURS	HOMEWORK HOURS (Max. 7h week)
1	1	Chapter 1 – introduction and basic knowledge	X			Assimilating and understanding the class	1,5	
1	2	Problems		X		Assimilating and understanding the class	1,5	6
2	3	Chapter 1 – introduction and basic knowledge	X			Assimilating and understanding the class	1,5	
2	4	Problems		X		Assimilating and understanding the class	1,5	6
3	5	Chapter 2 – Discrete-time Markov Chains	X			Assimilating and understanding the class	1,5	
3	6	Problems		X		Assimilating and understanding the class	1,5	6
4	7	Chapter 2 – Discrete-time Markov Chains	X			Assimilating and understanding the class	1,5	
4	8	Problems		X		Assimilating and understanding the class	1,5	6
5	9	Chapter 2 – Discrete-time Markov Chains	X			Assimilating and understanding the class	1,5	
5	10	Problems		X		Assimilating and understanding the class	1,5	6

6	11	Problems	X			Assimilating and understanding the class	1,5	
6	12	First continuous assessment		X		Assimilating and understanding the class	1,5	6
7	13	Chapter 3 – Martingales	X			Assimilating and understanding the class	1,5	
7	14	Problems		X		Assimilating and understanding the class	1,5	6
8	15	Chapter 3 – Martingales	X			Preparing for the assessment	1,5	
8	16	Problems		X		Assimilating and understanding the class	1,5	6
9	17	Chapter 4 – Continuous-time Markov Chains	X			Assimilating and understanding the class	1,5	
9	18	Problems		X		Assimilating and understanding the class	1,5	6
10	19	Chapter 4 – Continuous-time Markov Chains	X			Assimilating and understanding the class	1,5	
10	20	Problems		X		Assimilating and understanding the class	1,5	6
11	21	Chapter 5 – Brownian motion	X			Assimilating and understanding the class	1,5	
11	22	Problems		X		Assimilating and understanding the class	1,5	6
12	23	Chapter 5 – Brownian motion	X			Assimilating and understanding the class	1,5	
12	24	Problems		X		Assimilating and understanding the class	1,5	6
13	25	Chapter 5 – Brownian motion	X			Assimilating and understanding the class	1,5	
13	26	Problems		X		Assimilating and understanding the class	1,5	6
14	27	Problems	X			Assimilating and understanding the class	1,5	
14	28	Second continuous assessment		X		Preparing for the assessment	1,5	6
						Subtotal 1	**42**	**84**
		Total 1 *(Hours of class plus student homework hours between weeks 1-14)*						**126**

15		Tutorials, handing in, etc						
16								
17		Assessment					3	21
18								
						Subtotal 2	**3**	**21**
		Total 2 *(Hours of class plus student homework hours between weeks 15-18)*						**24**

TOTAL *(Total 1 + Total 2)*	**150**