

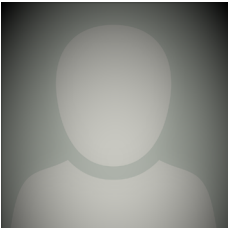
Statistics and Stochastic Processes with MATLAB

In cooperation with the GRADE Center GSEFM

Description

1. Probability
2. Distribution of Random Variables (Theory and Numerical Illustration in MATLAB)
 - Bernoulli and Poisson Distributions
 - Exponential Distribution
 - Normal Distribution
 - Transformations of Normal Random Variables: Chi Square, t and F Distributions
3. Multivariate Random Variables (Theory and Numerical Illustration in MATLAB)
 - Multivariate Normal Distribution
 - Expectations
 - Covariances and Correlation
 - Conditional Distributions
4. Moment Generating Functions and Transformations of Distributions (Theory and Numerical Illustration in MATLAB)
5. Discrete-Time Stochastic Processes (Theory and Numerical Illustration in MATLAB)
 - Time Series in Discrete Time
 - Discrete-Time Markov Chains
 - Discrete-Time Martingales

Trainer



Luca Seibert

Conditions

Participants are expected to have a solid undergraduate background in mathematics as is relevant for studies in economics, finance, accounting and marketing. Those missing some of this background are expected to have worked through the following reference prior to the beginning of the course:

CHIANG, A.C. AND K. WAINWRIGHT (2005): FUNDAMENTAL METHODS OF MATHEMATICAL ECONOMICS, Mc GRAW-HILL IRWIN.

Organizational Information

Language / Format	English / On campus
Target group	Doctoral Candidates at all stages from all faculties
Date	Tuesday-Friday, 29 September - 2 October 2026, 9:00 – 13:00
Registration	For registration click here