

University of Pretoria Yearbook 2020

Parametric stochastic processes 720 (PNP 720)

| Qualification | Postgraduate |
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| Faculty | Faculty of Economic and Management Sciences |
| Module credits | 15.00 |
| Programmes | BComHons Mathematical Statistics |
| | BScHons Mathematical Statistics |
| Service modules | Faculty of Economic and Management Sciences |
| Prerequisites | WST 312 |
| Contact time | 1 lecture per week |
| Language of tuition | Module is presented in English |
| Department | Statistics |
| Period of presentation | Semester 2 |

Module content

Introduction to statistical measure theory. Queueing processes: M/M/1; M/M/S; M/G/1 queues and variants; limiting distribution of the queue length and waiting times. Queuing networks. Some stochastic inventory and storage processes.

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