

University of Pretoria Yearbook 2022

Parametric stochastic processes 720 (PNP 720)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	15.00
NQF Level	08
Programmes	BComHons (Mathematical Statistics)
	BScHons (Mathematical Statistics)
Service modules	Faculty of Economic and Management Sciences
Prerequisites	Admission to either BScHons Mathematical Statistics or BComHons Mathematical Statistics
Contact time	1 lecture per week
Language of tuition	Module is presented in English
Department	Statistics
Period of presentation	Semester 1 or 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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