

# MAT 8462: Stochastic Modeling

Monte Carlo Simulation, Markov chains, generating functions, random walk models, gambler's ruin problem, queuing processes, Poisson processes, Gaussian processes.

**Credits:** 3.0

**Prerequisites:**

MAT 5700

MAT 8400

MAT 5700 or MAT 8400

**Program:** [Mathematics and Statistics](#)