Mathematics

MATH 564  **Applied Stochastic Processes**  credit: 4 hours.
Introduction to topics such as spectral analysis, filtering theory, and prediction theory of stationary processes; Markov chains and
Markov processes. Same as STAT 555. Prerequisite: MATH 446 and MATH 447.

<table>
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<tr>
<th>CRN</th>
<th>Type</th>
<th>Section</th>
<th>Time</th>
<th>Days</th>
<th>Location</th>
<th>Instructor</th>
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<tbody>
<tr>
<td>33547</td>
<td>Lecture-Discussion</td>
<td>F1</td>
<td>02:00 PM - 02:50 PM</td>
<td>MWF</td>
<td>241 - Altgeld Hall</td>
<td>DeVille, R</td>
</tr>
</tbody>
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Undergraduate students may register with approval. For more information go to room 313 AH. Students from the following programs
must contact the Director of Graduate Studies in Mathematics <Laugesen@illinois.edu> to request permission to register for the
course: MS:Economics:Policy Econ - UIUC, MS:Statistics - UIUC, MS:Statistics -- Applied - UIUC, MS: Statistics: Analytics, or MS:
Financial Engineering.