Module Description, available in: EN

Stochastic Modelling

General Information

Number of ECTS Credits

3

Module code

FTP_StochMod

Valid for academic year

2020-21

Last modification

2020-04-01

Coordinator of the module

Erich Baur (BFH, erich.baur@bfh.ch)

Explanations regarding the language definitions for each location:

- Instruction is given in the language defined below for each location/each time the module is held.
- Documentation is available in the languages defined below. Where documents are in several languages, the percentage distribution is shown (100% = all the documentation).
- The examination is available 100% in the languages shown for each location/each time it is held.

	Lausanne			Lugano	Zurich		
Instruction					**X** E 100%		
Documentation					**X** E 100%		
Examination					**X** E 100%		

Module Category

FTP Fundamental theoretical principles

Lessons

2 lecture periods and 1 tutorial period per week

Entry level competences

Prerequisites, previous knowledge

1. Basis calculus (integration, differentiation, ordinary differential equations, complex numbers, Fourier transform)
2. Basic probability theory (probability, conditional probability, expectation, variance, random variable)
3. Linear algebra (matrix algebra, eigenvalues)

Brief course description of module objectives and content

The ubiquitous presence of uncertainty and noise in the engineering sciences makes it mandatory to understand and quantify random phenomena. To achieve this goal the course will provide a solid introduction to the theory of stochastic processes. Special attention is given to applications. The applications include examples from various fields such as communications and vision, signal processing and control, production and traffic flows, queuing theory, financial market and physics of small systems (Brownian motion).

Aims, content, methods

Learning objectives and competencies to be acquired

The student is familiar with the main working tools and concepts of stochastic modelling (expectation, variance, covariance, autocorrelation, power spectral density). He/She is able to explain properties and limitations of stochastic processes (mainly Markov processes) as a modelling tool for noisy systems. He/She will be able to model and analyze simple random phenomena through adaptation of proposed stochastic models.

Module content with weighting of different components

- Probability review: random variables, conditional probabilities, theorem of large numbers, central limit theorem.
- General introduction to discrete and continuous stochastic processes. Applications: communications, Kalman filtering.
- Discrete, continuous and hidden Markov Chains. Applications: stochastic manufacturing systems, queuing systems, pattern recognition, speech recognition.
- Bernoulli, Poisson, Gaussian Processes, Brownian motion, white and coloured noise.

Teaching and learning methods

Ex cathedra teaching
Presentation of simulation results and case studies

Literature

The script is, in principle, sufficient. Further readings are:

1. Sheldon M. Ross, Probability Models, Elsevier.
2. John A. Gubner, Probability and Random processes for electrical and computer Engineers, Cambridge University Press.
3. Mario Lefebvre, Applied Stochastic Processes, Springer.
4. Bassel Solaiman, Processus stochastiques pour l'ingénieur, PPUR.

Assessment

Certification requirements

Module does not use certification requirements

Basic principle for exams

As a rule, all standard final exams are conducted in written form. For resit exams, lecturers will communicate the exam format (written/oral) together with the exam schedule.

Standard final exam for a module and written resit exam

Kind of exam

Written exam

Duration of exam

120 minutes

Permissible aids

Aids permitted as specified below:

Permissible electronic aids

CAS calculator (no access to internet)

Other permissible aids

Hardcopy form: no limitations

(*Script, books, solved examples, summary, tables etc.)*

Special case: Resit exam as oral exam

Kind of exam

Oral exam

Duration of exam

30 minutes

Permissible aids

No aids permitted