

Subject card

Subject name and code	Stochastic Processes, PG_00193524						
Field of study	Bioinformatics						
Date of commencement of studies	October 2026	Academic year of realisation of subject			2027/2028		
Education level	Bachelor's studies	Subject group			Obligatory subject group in the field of study		
Mode of study	full-time studies	Mode of delivery			at the university		
Year of study	2	Language of instruction			Polish		
Semester of study	4	ECTS credits			2.0		
Learning profile	academic	Assessment form			credit		
Conducting unit	Institute of Theoretical Physics and Astrophysics -> Faculty of Mathematics, Physics and Informatics -> Rector						
Name and surname of lecturer (lecturers)	Subject supervisor		dr hab. Anita Dąbrowska				
	Teachers						
Lesson types	Lesson type	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	Number of study hours	15.0	0.0	15.0	0.0	0.0	30
	E-learning hours included: 0.0						
Learning activity and number of study hours	Learning activity	Participation in didactic classes included in study plan		Participation in consultation hours		Self-study	SUM
	Number of study hours	30		0.0		20.0	50
Subject objectives	The aim of the course is to familiarize students with the basics of discrete stochastic processes and their applications in biology.						

Learning outcomes	Course outcome	Subject outcome	Method of verification
	[BIOINL3_U03] Graduate applies mathematical and statistical methods to describe phenomena and analyze data; has the ability to perform data analysis in professional databases used in bioinformatics	Student is able to: classify states and, on this basis, markov chains, determine transition, stationary and limit distributions for Markov chains, determine the average time the system stays in a given state and the average time it takes to reach a given state for the first time, determine the absorption matrix and the average time to absorption, examine the basic properties of random walk, examine Markov chains using the Monte Carlo method	[SU3] text preparation/written work [SU4] test/exam - oral or written
	[BIOINL3_W03] Has sufficient knowledge of mathematical and statistical methods in order to describe and model biological phenomena and processes	The student knows and understands: the concept of a stochastic process, the concept of a discrete Markov chain and examples of its application in biology, concepts and theorems regarding the classification of states of discrete Markov chains, the concepts of initial, transitional, stationary and limit distributions, and theorems related to them, the concept of random walk and methods for examining its properties, basics of the Monte Carlo method.	[SW4] test/exam - oral or written
Subject contents	<ol style="list-style-type: none"> 1. The concept of a stochastic process 2. Discrete Markov chains: Construction of discrete Markov chain, Transition matrix, The Chapman-Kolmogorov equation, Classification of states, Periodicity, Temporary and recurring states, Random walks in one and more dimensions. Absorbing and repellent barriers, Probability of absorption and time expected to absorption. Stationary distribution, Limiting distributions 3. Examples of discrete Markov chains in biology: Genetic models, A discrete model of birth and death 4. Monte Carlo methods 		
Prerequisites and co-requisites	Knowledge of linear algebra, mathematical analysis and the basics of probability theory.		
Assessment methods and criteria	Subject passing criteria	Passing threshold	Percentage of the final grade
		51.0%	30.0%
		51.0%	50.0%
		51.0%	20.0%
Recommended reading	Basic literature	A. Plucińska, E. Pluciński, Rachunek prawdopodobieństwa. Statystyka matematyczna. Procesy stochastyczne, Wydawnictwo Naukowe PWN, WNT Warszawa 2020 W. J Stewart, Probability, Markov Chains, Queues, and Simulation, Princeton University Press, Princeton 2009 L. Allen, An Introduction to Stochastic Process with Applications to Biology, Chapman and Hall/CRC 2010	
	Supplementary literature	D. J. Wilkinson, Stochastic Modelling for Systems Biology, Chapman and Hall/CRC 2018	
	eResources addresses		
Example issues/ example questions/ tasks being completed	Not required		
Work placement	Not applicable		

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