Math 677: Advanced Stochastic Processes I
Mathematics
Topics in the theory of stochastic processes; separability; Martingales; stochastic integrals; and the Wiener process.
3 Credits
Prerequisites
• Math 674: Advanced Probability II (Minimum grade: C)

Instruction Type(s)
• Lecture: Lecture for Math 677

Subject Areas
• Mathematics, General
• Mathematical Statistics and Probability

Related Areas
• Algebra and Number Theory
• Analysis and Functional Analysis
• Geometry/Geometric Analysis
• Statistics, General
• Topology and Foundations