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