Math 678: Advanced Stochastic Processes II

Gaussian process; random walk; Ornstein-Uhlenbeck process; and semi-group theory for diffusions.

3 Credits

Prerequisites
- Math 674: Advanced Probability II (Minimum grade: C)

Instruction Type(s)
- Lecture: Lecture for Math 678

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