Math 677: Advanced Stochastic Processes

MATHEMATICS

Special topics in the mathematical theory of stochastic processes. Separability, Martingales, stochastic integrals, the Wiener process, Gaussian processes, random walk, Ornstein-Uhlenbeck process, semi-group theory for diffusions.

3 Credits

Instruction Type(s)

- Lecture: Lecture for Math 677

Subject Areas

- Mathematics, General
- Mathematical Statistics and Probability