# Math 678: Advanced Stochastic Processes

**MATHEMATICS**

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