

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.

Instruction Type(s)

• Lecture: Lecture for Math 677

Subject Areas

- Mathematics, General
- Mathematical Statistics and Probability

