

Math 678: Advanced Stochastic Processes

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

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