

## 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.

## **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

