

## 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](#)

