

Math 677: Advanced Stochastic Processes I

Topics in the theory of stochastic processes; separability; Martingales; stochastic integrals; and the Wiener process.

3 Credits

Prerequisites

• Math 674: Advanced Probability II (Minimum grade: C)

Instruction Type(s) Lecture: Lecture for Math 677

Subject Areas

- Mathematics, General
- Mathematical Statistics and Probability

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