

Math 678: Advanced Stochastic Processes II

Mathematics

Gaussian process; random walk; Ornstein-Uhlenbeck process; and 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](#)

