

# 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
- <u>Mathematical Statistics and Probability</u>

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