

Math 677: Advanced Stochastic Processes I

Mathematics

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](#)

