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

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