

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

The University of Mississippi is accredited by the Southern Association of Colleges and Schools Commission on Colleges to award certificates and baccalaureate, master's, specialist, and doctoral degrees. Contact the Commission on Colleges at 1866 Southern Lane, Decatur, Georgia 30033-4097, call 404-679-4500, or visit online at www.sacscoc.org for questions about the accreditation.

