

## 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

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