

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