

## Math 678: Advanced Stochastic Processes II

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