COURSE DESCRIPTION
STOCHASTIC PROCESSES (GRADUATE)
MA 695/795
SPRING 2013

DEPARTMENT OF MATHEMATICS
UNIVERSITY OF ALABAMA AT BIRMINGHAM

Course Instructor: Professor P. Jung
Office: CH 493B
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Office Hours: TBD

Class Meeting times: T/Th 2–3:15 PM
Class Meeting location: CH 458
Textbooks: *Stochastic Calculus and Financial Applications* by J. Michael Steele; Secondary text: *Continuous Time Markov Processes: An Introduction* by Thomas Liggett

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Course policies:

- Please make sure that you are able to receive e-mail through your Blazer-ID account. Official course announcements may be sent to that address.
- If you wish to request a disability accommodation please contact DSS at 934-4205 or at *dss@uab.edu*.

Topics

- **1** Brownian motion
- **2** Stochastic Integration
- **3** Gaussian Processes
- **4** Markov Processes (time permitting)

Homework will be assigned to 695 students, unless given permission from the instructor.

Date: last modified on Dec 12, 2012.