AMATH 562 A: Advanced Stochastic Processes

Meeting Time: MWF 12:30pm - 1:20pm

Location: DEN 113

SLN: 10235

Instructor: Matthew Lorig

Catalog Description:
Second course in stochastic dynamical systems aimed at students in science, engineering, and applied math. Introduces basic concepts in continuous stochastic processes including Brownian motion, stochastic differential equations, Levy processes, Kolmogorov forward and backward equations, and Hamilton-Jacobi-Bellman PDEs. Course presents theories with applications from physics, biology, and finance. Exposure to graduate level linear PDEs expected. Prerequisite: AMATH 561 or instructor permission; recommended: undergraduate course in probability and stat Offered: W.

Credits: 5.0

Status: Active

Last updated: January 10, 2018 - 9:20pm

Department of Applied Mathematics
University of Washington
Lewis Hall 201
Box 353925
Seattle, WA 98195-3925