**AMATH 562 A: Advanced Stochastic Processes**

- **Meeting Time:** MWF 11:30am - 12:20pm
- **Location:** DEN 113
- **SLN:** 10217
- **Joint Sections:** 2020,winter,AMATH,562,B
- **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

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