COURSE DETAIL

STOCHASTIC PROCESS

Country
China

Host Institution
Fudan University

Program(s)
Fudan University

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Statistics Business Administration

UCEAP Course Number
126

UCEAP Course Suffix

UCEAP Official Title
STOCHASTIC PROCESS

UCEAP Transcript Title
STOCHASTIC PROCESS

UCEAP Quarter Units
4.50

UCEAP Semester Units
3.00

Course Description

The course studies the basic theory of stochastic processes and research methods through and economics and management perspective. Topics include financial engineering theory, conditional mathematical expectation, martingale, Poisson process, update process, Markov chain, Brownian motion, stochastic integral, and stochastic financial model.

Language(s) of Instruction
Chinese

Host Institution Course Number
MANA130024

Host Institution Course Title
STOCHASTIC PROCESS

Host Institution Campus

Host Institution Faculty
Xiangnan FENG

Host Institution Degree

Host Institution Department
Management

Print