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 Course Details

Host Institution Campus

Host Institution Faculty
Xiangnan FENG

Host Institution Degree

Host Institution Department
Management

Course Last Reviewed
2020-2021

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