

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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