COURSE DETAIL

STOCHASTIC PROCESSES IN CONTINUOUS TIME

Country
Denmark

Host Institution
University of Copenhagen

Program(s)
University of Copenhagen

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Statistics

UCEAP Course Number
143

UCEAP Course Suffix

UCEAP Official Title
STOCHASTIC PROCESSES IN CONTINUOUS TIME

UCEAP Transcript Title
STOCHASTIC PROCESS

UCEAP Quarter Units
6.00

UCEAP Semester Units
4.00

Course Description

This course examines mathematical concepts for stochastic calculus. The topics include: introduction to continuous time stochastic processes; definition and properties of Brownian motion; semimartingales; Stochastic integration; Itô (change of variable) formula; theorems for applications (e.g., Girsanov’s theorem).

Language(s) of Instruction
English

Host Institution Course Number
NMAK24000U

Host Institution Course Title
STOCHASTIC PROCESSES IN CONTINUOUS TIME

Host Institution Course Details
https://kurser.ku.dk/course/nmak24000u/2025-2026

Host Institution Campus

Host Institution Faculty
Science

Host Institution Degree
Master

Host Institution Department
Mathematical Sciences

Course Last Reviewed
2025-2026

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