

## COURSE DETAIL

### STOCHASTIC PROCESSES

**Country**

China

**Host Institution**

Peking University, Beijing

**Program(s)**

Peking University

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Mathematics

**UCEAP Course Number**

145

**UCEAP Course Suffix****UCEAP Official Title**

STOCHASTIC PROCESSES

**UCEAP Transcript Title**

STOCHASTIC PROCESS

**UCEAP Quarter Units**

4.50

**UCEAP Semester Units**

3.00

## Course Description

A course for undergraduate and graduate students majoring in math and statistics, covering Martingale, stationary processes and the Brownian motion.

### Language(s) of Instruction

English

### Host Institution Course Number

00112650

### Host Institution Course Title

STOCHASTIC PROCESSES

### Host Institution Course Details

<https://dean.pku.edu.cn/service/web/courseSearchEn.php>

### Host Institution Campus

### Host Institution Faculty

Baverez Guillaume

### Host Institution Degree

### Host Institution Department

### Course Last Reviewed

2025-2026

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