

Announcement WS 2021/2022

Lecture in Stochastic Processes

Part of Basics of FIM

Dr. Lexuri Fernández

Area: / Modulnr.: WI001287

Course Structure: Lecture: 2h Exercises: 1h

Content: This course introduces the basics of stochastic analysis in discrete and continuous time and the basic tools in probability theory to help better understanding the theory behind the stochastic calculus.

Audience: MSc Finance and Information Management

Literature:

- Richard Durrett. (2005):** *Probability: theory and examples*. Duxbury Press, New York.
- William Feller (1966).** *An introduction to probability theory and its applications*. Vol. II. John Wiley & Sons Inc., New York.
- Fima C Klebaner (2005):** *Introduction to Stochastic Calculus with Applications (second edition)*. Imperial College Press, London 2005.
- Bernt Oksendal (2003):** *Stochastic Differential Equations: An Introduction with Applications*. Springer-Verlag, Berlin Heidelberg.

Certificate: Exam, 4 CP

Location/ Lecture/Exercises: see TUMonline