

# Announcement WS 2023/2024

## Lecture in Stochastic Processes

### Part of Basics of FIM

Prof. Dr. Matthias Scherer

**Area: / Modulnr.:** WI001287

**Course Structure:** Lecture: 2h      Exercises: 1h

**Content:** This course introduces the fundamentals of stochastic analysis in discrete and continuous time and the basic tools of probability theory to better understand the theory behind stochastic calculus.

**Audience:** MSc Finance and Information Management

**Literature:** **Richard Durrett. (2010):** *Probability: theory and examples*. Duxbury Press, New York.  
**William Feller (1971).** *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