Announcement

Short Course on

Stochastic Calculus

Description:

The objective of this course is to begin with a review of basic notions of (measure-theoretic) probability theory and end with the construction of the Itô stochastic integral and its associated calculus, with applications. Along the way, key notions such as martingales, local martingales, and semimartingales, will be introduced, and their main properties derived.

The course is given in English.

Lecturer:

Prof. Abdol-Reza Mansouri (Queens University, Canada)

Time:

Tuesday, June 11 to Friday, June 14, room 2.255 (IST)
Preliminary schedule:
Tuesday 10am-12 & 2pm-4pm,
Wednesday 10am-12 & 2pm-5pm,
Thursday 10am-12 & 2pm-4pm,
Friday 10am-12, 2pm-5pm.

Prerequisites:

Basic knowledge of (measure-theoretic) probability.

Further information:

Prof. Christian Ebenbauer, ce@ist.uni-stuttgart.de

Remark:

The course can be also taken within the study program Engineering Cybernetics (MSc) as a 3 LP course. Please contact Christian Ebenbauer for details.