COURSE DATA

Data Subject	
Code	42218
Name	Stochastic processes (extension)
Cycle	Master's degree
ECTS Credits	6.0
Academic year	2023 - 2024

Study (s)

Degree	Center	Acad. year	Period
2081 - Master's Degree in Banking and Quantitative Finance	Faculty of Economics	2	First term

Subject-matter

Degree	Subject-matter	Character
2081 - Master's Degree in Banking and Quantitative Finance	2 - Optional subjects	Optional

Coordination

Name	Department
TORRO I ENGUIX, HIPOLIT	113 - Financial and Actuarial Economics

SUMMARY

English version is not available

- Ampliar el conocimiento de procesos estocásticos, en particular de cadenas de markov

- Procesos estacionarios (procesos con reversión a la media)

- Procesos con saltos

- Convergencia de procesos en tiempo discreto a procesos en tiempo continuo.

PREVIOUS KNOWLEDGE

Relationship to other subjects of the same degree

There are no specified enrollment restrictions with other subjects of the curriculum.

Other requirements

COMPETENCES (RD 1393/2007) // LEARNING OUTCOMES (RD 822/2021)

LEARNING OUTCOMES (RD 1393/2007) // NO CONTENT (RD 822/2021)

English version is not available

WORKLOAD

ACTIVITY	Hours	% To be attended
Theory classes	60,00	100
TOTAL	**60,00**	

TEACHING METHODOLOGY

English version is not available

EVALUATION

English version is not available

REFERENCES

Basic

- "Probability and Random Processes", Grimmet, G. y D. Stirzaker,Oxford University Press, 2001.

"Brownian Motion and Stochastic Calculus", Karatzas, I. y S. Shreve, Springer-Verlag, 1991.

"Stochastic Calculus Applied to Finance", Lamberton, D. y B. Lapeyre, Chapman and Hall, 1996.

- Notas de D. Nualart y E. Ferreira