Module title
Stochastical Processes

Abbreviation
10-M=ASTP-102-m01

Module coordinator
Dean of Studies Mathematik (Mathematics)

Module offered by
Institute of Mathematics

ECTS
10

Method of grading
Numerical grade

Only after succ. compl. of module(s)
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Duration
1 semester

Module level
Graduate

Other prerequisites
Registration for the exercise must be made via SB@home at the beginning of the course or as announced by the lecturer in accordance with the specified registration deadlines. Certain prerequisites must be met to qualify for admission to assessment (e.g., successful completion of a certain percentage of exercises). The lecturer will inform students about the respective details at the beginning of the course. Registration for the exercise will be considered a declaration of will to seek admission to assessment. If students have obtained the qualification for admission to assessment over the course of the semester, the lecturer will put their registration for assessment into effect. Students who meet all prerequisites will be admitted to assessment in the current or in the subsequent semester. For assessment at a later date, students will have to obtain the qualification for admission to assessment anew.

Contents
Markov chains, queues, stochastic processes in C[0,1], Brownian motion, Donsker's theorem, projective limits.

Intended learning outcomes
The student is acquainted with the fundamental notions and methods of stochastical processes and can apply them to practical problems.

Courses
(V + Ü) (no information on SWS (weekly contact hours) and course language available)

Method of assessment
At the beginning of the course, the lecturer will choose one of the following methods of assessment: a) written examination (90 to 120 minutes), b) oral examination of one candidate each (approx. 20 minutes), c) oral examination in groups (groups of 2, approx. 30 minutes)

Language of assessment: German, English

Allocation of places
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Additional information
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Referred to in LPO I
(examination regulations for teaching-degree programmes)

Module appears in
Master's degree (1 major) Mathematics (2012)
Master's degree (1 major) Mathematics (2010)
Master's degree (1 major) Economathematics (2011)
Master's degree (1 major) Mathematical Physics (2012)
Master's degree (1 major) Computational Mathematics (2012)