

Topics in Stochastic Analysis

Prof. Tiziano Vargiolu¹

¹ *Università di Padova*
Dipartimento di Matematica Pura ed Applicata
Email: vargiolu@math.unipd.it

Calendario: 10 hrs. First lecture on October 20, 2015, 10:00 (dates already fixed, see the calendar), Torre Archimede, Room 2BC/30.

Prerequisiti: A previous knowledge of the basics of continuous time stochastic analysis with standard Brownian motion, i.e. stochastic integrals, Itô formula and stochastic differential equations, as given for example in the master course "Analisi Stocastica".

Tipologia di esame: Seminar

SSD: MAT/06

Programma: The program will be fixed with the audience according to its interests. Some examples could be:

- continuous time stochastic control;
- Levy processes;
- numerical methods;
- stochastic control.