Visiting Professor Program
Academic year 2021/2022

DEPARTMENT OF MATHEMATICS "GIUSEPPE PEANO"

TEACHING COMMITMENT: 16 hours

COURSE TITLE
Stochastic Processes

TEACHING PERIOD
2nd term

SCIENTIFIC AREA
Probability

LANGUAGE USED TO TEACH
English
The Degree Course is entirely taught in English

COURSE SUMMARY
Brownian Motion; Stationary Processes; Gaussian Processes; Diffusion Processes: Jump-diffusion processes;
First passage time problems for diffusion processes.

LEARNING OBJECTIVES
The course is aimed at giving the students the skills to use diffusion processes to represent different realities of practical interest. The student should use the different techniques for carrying out the analysis of the models. The student will demonstrate both the ability of self-study of advanced topics, connected to the content of the course, and the ability to collaborate.

TUTORSHIP ACTIVITIES
N/A
LAB ACTIVITIES
N/A

OTHER ACTIVITIES BESIDES THE COURSE
N/A

VISITING PROFESSOR PROFILE
The VP will be a highly qualified scholar with an excellent track record of publications in probability, with special attention to the topics coherent with the course contents.

CONTACT PERSON AT THE DEPARTMENT
Prof.ssa Laura Lea Sacerdote
laura.sacerdote@unito.it