



UNIVERSITÀ DEGLI STUDI DI TORINO

ID

TIC46_DIP_MAT

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

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