UNIVERSITÀ DEGLI STUDI DI TORINO

ID

TIC56_DIP_MAT

Visiting Professor Program
Academic year 2020/2021

DEPARTMENT OF MATHEMATICS "GIUSEPPE PEANO"

TEACHING COMMITMENT: 16 hours

COURSE TITLE

Stochastic Processes

TEACHING PERIOD
2nd term

SCIENTIFIC AREA
Probability and mathematical statistics

LANGUAGE USED TO TEACH
English

The Degree Course is entirely taught in English

COURSE SUMMARY
Introduction to diffusion processes. Characterization through backward and forward Kolmogorov's equations. Stationary measure and classification of the boundaries according with Feller's theory. Diffusion approximation. Examples and Applications

LEARNING OBJECTIVES
The student will learn mathematical tools to deal with continuous time and space processes and will understand the applied interest of diffusion processes as approximation of discrete time or/and space processes.

TUTORSHIP ACTIVITIES (IF APPLICABLE)

LAB ACTIVITIES (IF APPLICABLE)

OTHER ACTIVITIES (IF APPLICABLE)

A seminar for PhD students will be scheduled.

VISITING PROFESSOR PROFILE DESCRIPTION

The visiting professor will have a highly qualified research profile, with verifiable experience through an excellent record of publications on probability and its applications.

CONTACT PERSON AT THE DEPARTMENT

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