Stochastic Processes				universitätbonn	
Module Number 332125029	**Workload** 225 h	**Credits** 7,5 CP	**Duration** 1 Term	**Cycle** yearly; winter term	
Responsible Faculty Member	Prof. Dr. Lorens Imhof				
Institute	Department of Economics				
Study Program	**Title**			**Character**	**Study Term**
	Master of Science Economics			Advanced Module	3rd
Learning Outcomes	Students obtain an understanding of fundamental concepts of stochastic processes and they achieve the technical competence needed for understanding the current research literature and for developing stochastic models on their own.				
Key Skills					
Learning Content	The course gives an introduction to the theory and applications of stochastic processes. The students are provided with tools for building and analysing models of time-dependent phenomena under random influences. A thorough treatment of structural and asymptotic properties will be given.				
Prerequisites for attending					
Course Type	**Lecture, Seminar, etc.**			**Contact time**	**Workload [h]**
	lecture and tutorial			4 hrs per week	(c) 60 (s) 165
Examination(s)	**Type of Examination**			**Grades**	
	written or oral exam			yes	
Special Course Achievements					
Other					

(c) contact time per term / (s) self study per term

January 2012