Stochastic Processes

332125029/MA ECON AM ECS STOPROC

UNIVERSITÄT BONN

Content and learning outcomes

Content	The course provides thorough treatment of structural and asymptotic properties, theory and application of stochastic processes.
Learning outcomes	Students understand concepts of stochastic processes and achieve technical competence for understanding current research and developing stochastic models.

Teaching and learning methods

Type of course/learning methods	Topic	Language of instruction	Group size	Contact time	Workload [h]
Lecture	Stochastic Processes	English	open	4 hours	60
Self-study					165

Prerequisites

obligatory	none
recommended	Basic Module *Econometrics*

Degree program allocation

Study Program	obligatory/ elective	Semester
Master of Science Economics Study Field: Econometrics and Statistics, Economic Research	elective	3rd
Master of Science Mathematics	elective	3rd

Requirements for the awarding of credit points (ECTS) — Credits

		Credits
Prerequisites for participation	none	7,5 CP
Types of Assessment (graded, incl. weighting factor) **Examination language**	Written or oral exam or term paper (graded, 100%) - English	

Course Cycle

Course Cycle		Workload	Duration
Winter term ☒ Summer term ☐	Winter and Summer term ☐	**225 h**	**1 Term**

Module coordination

Teaching person	See https://basis.uni-bonn.de
Module coordinator	Prof. Dr. Alois Kneip
Institute/Department	Department of Economics

Further Information

(Reading lists, information links etc.)	

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