<table>
<tr><td colspan="6">Stochastic Processes
MA ECON AM ECS STOPROC</td><td colspan="2">UNIVERSITÄT BONN</td></tr>
<tr><td colspan="8">Content and learning outcome</td></tr>
<tr><td>Content</td><td colspan="7">The course provides thorough treatment of structural and asymptotic properties, theory and application of stochastic processes.</td></tr>
<tr><td>Learning outcome</td><td colspan="7">Students understand concepts of stochastic processes and achieve technical competence for understanding current research and developing stochastic models.</td></tr>
<tr><td colspan="8">Teaching and learning methods</td></tr>
<tr><td>Type of course/learning methods</td><td colspan="2">Topic</td><td>Language of instruction</td><td colspan="2">Group size</td><td>Contact time</td><td>Workload [h]</td></tr>
<tr><td>Lecture</td><td colspan="2">Stochastic Processes</td><td>English</td><td colspan="2">30</td><td>4 hours</td><td>60</td></tr>
<tr><td>Self-study</td><td colspan="2"></td><td></td><td colspan="2"></td><td></td><td>165</td></tr>
<tr><td colspan="8">Prerequisites</td></tr>
<tr><td>obligatory</td><td colspan="7">none</td></tr>
<tr><td>recommended</td><td colspan="7">Basic Module Econometrics</td></tr>
<tr><td colspan="8">Degree program allocation</td></tr>
<tr><td colspan="4">Study Program (Module No/Lecture No)</td><td colspan="3">obligatory/ elective</td><td>Semester</td></tr>
<tr><td colspan="4">Economics (M.Sc.)/Econometrics and Statistics, Economic Research/ 332125029/332025029</td><td colspan="3">elective</td><td>3rd</td></tr>
<tr><td colspan="4"></td><td colspan="3"></td><td></td></tr>
<tr><td colspan="7">Requirements for the awarding of credit points (ECTS)</td><td>Credits</td></tr>
<tr><td>Prerequisites for participation</td><td colspan="6">none</td><td rowspan="2">7,5 CP</td></tr>
<tr><td>Types of Assessment
Examination language</td><td colspan="6">Written or oral exam or term paper (graded, 100%)
English</td></tr>
<tr><td colspan="3">Course Cycle</td><td colspan="2">Workload</td><td colspan="3">Duration</td></tr>
<tr><td>Winter term ☒
Summer term ☐</td><td colspan="2">Winter and Summer term ☐</td><td colspan="2">225 h</td><td colspan="3">1 Term</td></tr>
<tr><td colspan="8">Module coordination</td></tr>
<tr><td>Teaching person</td><td colspan="7">See https://basis.uni-bonn.de</td></tr>
<tr><td>Module coordinator</td><td colspan="7">Prof. Dr. Alois Kneip</td></tr>
<tr><td>Institute/Department</td><td colspan="7">Department of Economics</td></tr>
<tr><td colspan="8">Further Information</td></tr>
<tr><td></td><td colspan="7"></td></tr>
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