Dnr: MAAD29/20192

Faculty of Health, Science and Technology
Mathematics

Course Reading

Stochastic differential equations and data-driven modeling

Valid from 01/20/2020

Course Code: MAAD29
Course Title: Stochastic differential equations and data-driven modeling
Credits: 7.5 ETCS cr
Degree Level: Master's level

Reference material

Grigorios A. Pavliotis (2014). *Stochastic Processes and Applications: Diffusion Processes, the Fokker-Planck and Langevin Equations*. Berlin: Springer

Lawrence C. Evans (2013). *An Introduction to Stochastic Equations*. Providence, USA: American Mathematical Society

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Approved by the Faculty Board of Health, Science and Technology 08/30/2019