



Faculty of Health, Science and Technology
Mathematics

Course Reading

Data-driven inference for stochastic dynamics

Valid from 01/20/2025

Course Code: MAAD35

Course Title: Data-driven inference for stochastic dynamics

Credits: 7.5

Degree Level: Master's level

Articles

D. Higham (2001). An algorithmic introduction to numerical simulation of stochastic differential equations. *SIAM Review*, 43 (3), p. 525-546

J. Humpherys, P. Redd, and J. West (2012). A fresh look at the Kalman filter. *SIAM Review*, 54 (4), p. 801-812

Reference material

Evans (2014). *An introduction to stochastic differential equations*. Providence: American Mathematical Society

S. M. Iacus (2008). *Simulation and inference for stochastic differential equations: with R examples*. Berlin: Springer

Approved by the Faculty Board of Health, Science and Technology 09/05/2024