Course Programme TMS170/MSA360 Stochastic Calculus Part II, 7.5 credits, 2nd quarter Fall 2009

Responsible Teacher. Patrik Albin (lectures), room L3072 Mathematica Sciences, tel. 772 3512, email palbin@chalmers.se

Other Teachers. Krzysztof Bartoszek (exercises and examination of hand-ins), room L3098, email krzbar@chalmers.se, tel. 772 5380.

Course www-page. http://www.math.chalmers.se/Stat/Grundutb/CTH/tms170/0910/

Responsible University Unit. Department of Mathematical Statistics, Mathematica Sciences, Chalmers Tvärgata 3. Expedition: Monday-Friday 8.30 am - 1 pm.

Literature. *Fima C. Klebaner: Introduction to Stochastic Calculus with Applications, 2^{nd} Ed.* available from Cremona Chalmer's bookshop.

Language. The course is given in english.

Content of Course. Chapters 6-10 in Klebaner's book.

Examination is handled by Krzysztof Bartoszek (albeit Patrik is the formal examiner) through hand-ins, see the course www-page. Help with the hand-ins is offered by Krzysztof. The grades on the course will be based on the quality of the hand-ins. Electronically submitted hand-ins (by email to Krzysztof) are recomended. Non-electronical submissions must be in duplicate.

It is an outspoken intention that every student that is reasonably well prepared and reasonably well motivated should have a lot of positive things to get from the course. All such students should also pass the examination. If in doubt about anything of this, please contact Patrik.

Admission and Registration. Students that have not been admitted to the course or registered for it are very welcome anyway! Advice on how to register will be offered by Patrik at the lectures.

Lectures. According to the following schedule in room MVF31:

Schedule	**Day**	**Programme**
Lecture 1	Thursday 29 October 1.15 pm	Chapter 6 in Klebaner
Lecture 2	Monday 2 November 3.15 pm	Chapter 6 in Klebaner
Lecture 3	Tuesday 3 November 3.15 pm	Chapters 6-7 in Klebaner
Lecture 4	Monday 9 November 3.15 pm	Chapter 7 in Klebaner
Lecture 5	Tuesday 10 November 3.15 pm	Chapters 7 in Klebaner
Lecture 6	Monday 16 November 3.15 pm	Chapter 8 in Klebaner
Lecture 7	Tuesday 17 November 3.15 pm	Chapter 8 in Klebaner
Lecture 8	Monday 23 November 3.15 pm	Chapter 8 in Klebaner
Lecture 9	Tuesday 24 November 3.15 pm	Chapter 8 in Klebaner
Lecture 10	Monday 30 November 3.15 pm	Chapters 9 in Klebaner
Lecture 11	Tuesday 1 December 3.15 pm	Chapter 9-10 in Klebaner
Lecture 12	Monday 7 December 3.15 pm	Chapter 10 in Klebaner
Lecture 13	Tuesday 8 December 3.15 pm	Applications/Modelling

Exercises. Thursdays 1.15-3 pm in room MVF31 starting Thursday 5 November. See also the course www-page.