Christel Geiss
christel.geiss@jyu.fi
MaD 340
homepage of the stochastics group:
https://www.jyu.fi/science/en/maths/research/stochastics_and_sdes

Lectures (24h):
Tue 14:15–16:00 (MaD 380)
Thu 08:15–10:00 (MaD 380)
Exercises (12h): Thuan Nguyen
Mo 14:15–16:00 (MaD 381)

Exercise sheets: https://koppa.jyu.fi/

Literature:

(1) Lecture notes 'Markov processes'
updated in KOPPA: https://koppa.jyu.fi/

(2) Lecture notes 'Stochastic Differential Equations',
by Stefan Geiss

(3) Lecture notes 'Stochastic processes in discrete time' by Stefan Geiss

Extra points for solving exercises:
$20\% = 1$, $40\% = 2$, $60\% = 3$, $80\% = 4$

This course has an **oral 'open book exam'**: At the beginning, I ask about main definitions and theorems or an exercise from the demonstrations. Then we open the lecture notes and go through some proofs.

Some useful links

Lecture Notes (stochastics)
http://users.jyu.fi/~geiss/#LectureNotes

all Lecture Notes
https://www.jyu.fi/science/fi/maths/opiskelu/yleista-opiskelusta/luentomonisteita