40051 Topics in Probability Theory and Stochastic Processes (3)

Knowledge
Should learn about conditional expectations, Markov chains, Markov processes.

Comprehension
To learn Brownian motion and Martingales and their applications to stochastic calculus.

Application
The main and most important application is to solve many different problems related to the subject.

Analysis
N/A

Synthesis
To develop analytic skills to solve problems in probability.

Evaluation
Should complete homeworks, pass midterm tests and a final exam.

Class Activities
To solve problems in class and discuss theorems.

Out of class Activities
To submit homework assignments.