

# University of Pretoria Yearbook 2018

## Stochastic calculus 764 (WTW 764)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Natural and Agricultural Sciences</a>
<b>Module credits</b>	15.00
<b>Programmes</b>	<a href="#">BScHons Applied Mathematics</a> <a href="#">BScHons Mathematics</a> <a href="#">BScHons Mathematics and Mathematics Education Algebra and Analysis</a> <a href="#">BScHons Mathematics and Mathematics Education Applied Analysis</a> <a href="#">BScHons Mathematics and Mathematics Education Differential Equations and Modelling</a> <a href="#">BScHons Mathematics of Finance</a>
<b>Prerequisites</b>	WTW 734 or WTW 735
<b>Contact time</b>	2 lectures per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Mathematics and Applied Mathematics
<b>Period of presentation</b>	Semester 2

### Module content

Mathematical modelling of Random walk. Conditional expectation and Martingales. Brownian motion and other Lévy processes. Stochastic integration. Ito's Lemma. Stochastic differential equations. Application to finance.

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