ulm university universität ulm

Fakultät für Naturwissenschaften, Fachbereich Physik

Announcement

Advanced Seminar Econophysics: Stochastic Methods and Models

Dr. Stockburger

Topics for the talks

1. Stochastic processes and models - introduction
2. Non-Gaussian and non-Markov behaviour
3. Lévy processes
4. Distribution of income and wealth
5. Network theory
6. Agent-based model
7. Correlation Analysis and Clustering

Additional information

Seminar (2 hours per week)

First meeting: Thursday, 14.04.2016, 14:00, N24/252

Talks: 26. and 25.06.2016

4 ECTS credits

Assessment

Presentation

Lecturer

Dr. Jürgen Stockburger, Institut für Komplexe Quantensysteme