ulm university universität uulm

Winter Term
2018/2019

INSTITUTE OF MATHEMATICAL FINANCE

Prof. Dr. Alexander Lindner
Prof. Dr. Robert Stelzer
David Berger

Stochastic Partial Differential Equations

Lecturer: Alexander Lindner, Robert Stelzer, and David Berger

Type: Master (also possible Bachelor)

Registration: To register for the seminar, please write an email to `david.berger@uni-ulm.de` until 31st July 2018. Please give your name, matriculation number, and your courses of studies and subjects you have taken in the area of Financial Mathematics, Probability Theory, Analysis or Stochastic Processes. The number of participants is limited to 10 students.

Organization: Block at the end of the winter term.

First meeting: Assignment of topics: Thursday, 2nd August 2017.

Prerequisites:

- Master students:
  - Required: Measure Theory, Elementary Probability and Statistics, Stochastik I
  - Helpful: Financial Mathematics II, Functional Analysis or Partial Differential Equations
- Master in Finance:
  - Required: Financial Mathematics I
  - Helpful: Financial Mathematics II

Contents: tba.

Literature: PEVOT, C. & RÖCKNER, M. *A Concise Course on Stochastic Partial Differential Equations*, Springer, 2007.