

UČNI NAČRT PREDMETA / COURSE SYLLABUS (leto / year 2016/17)						
Predmet:		Slučajni procesi 2				
Course title:		Stochastic processes 2				
Študijski program in stopnja Study programme and level		Študijska smer Study field		Letnik Academic year		Semester Semester
Magistrski študijski program Finančna matematika		ni smeri		1 ali 2		prvi ali drugi
Master's study programme Financial Mathematics		none		1 or 2		first or second
Vrsta predmeta / Course type				izbirni / elective		
Univerzitetna koda predmeta / University course code:				M2520		
Predavanja Lectures	Seminar Seminar	Vaje Tutorial	Klinične vaje work	Druge oblike študija	Samost. delo Individ. work	ECTS
30	15	30			105	6
Nosilec predmeta / Lecturer:		prof. dr. Janez Bernik, prof. dr. Mihael Perman				
Jeziki / Languages:		Predavanja / Lectures: slovenski / Slovene, angleški / English				
		Vaje / Tutorial: slovenski / Slovene, angleški / English				
Pogoji za vključitev v delo oz. za opravljanje študijskih obveznosti:			Prerequisites:			
Vpis v letnik študija.			Enrolment in the programme.			
Vsebina:			Content (Syllabus outline):			

<p>Brownovo gibanje:</p> <p>Osnovne lastnosti, obstoj, lastnosti trajektorij, naravna filtracija, čas prvega dotika, markovske lastnosti, krepka lastnost Markova, princip zrcaljenja, pridruženi procesi (proces tekočega supremuma, Brownov most itd.), kvadratična variacija.</p> <p>Martingali v zveznem času:</p> <p>Filtracije, časi ustavljanja, martingali, izreki o ostavljanju, enakomerna integrabilnost, maksimalne neenakosti, konvergenca martingalov.</p> <p>Stohastični integral:</p> <p>Stohastični integral glede na Brownovo gibanje, Itova izometrija, zvezni polmartingali, zvezni lokalni martingali, kvadratična variacija in kovariacija, stohastični integral glede na zvezne polmartingale, Itova formula, izrek Girsanova, izrek o reprezentaciji martingalov.</p>	<p>Brownian motion:</p> <p>Basic properties, existence, path properties, natural filtration, first hitting time, Markov properties, strong Markov property, reflection principle, associated processes (running supremum process, Brownian bridge etc.), quadratic variation.</p> <p>Continuous time martingales:</p> <p>Filtrations, stopping times, stopping theorems, uniform integrability, maximal inequalities, convergence of martingales.</p> <p>Stochastic integral:</p> <p>Stochastic integral wrt Brownian motion, Itô isometry, continuous semimartingales, local martingales, quadratic variation and covariation, stochastic integral wrt continuous semimartingales, Itô's formula, Girsanov Theorem, representation of martingales.</p>
--	--

Temeljni literatura in viri / Readings:

S. Resnick: Adventures in Stochastic Processes, Birkhäuser Boston, 2002.

I. Karatzas, S. E. Shreve: Brownian Motion and Stochastic Calculus, 2nd Edition, Springer, 2005.

M. Yor, D. Revuz: Continuous Martingales and Stochastic Calculus, 2nd Edition, Springer, 2004

J. M. Steele: Stochastic Calculus and Financial Applications, Springer, New York, 2001.

Cilji in kompetence:

Predmet predstavlja uvod v teorijo slučajnih procesov v zveznem času z zveznimi trajektorijami. Rigorozno obravnava Brownovo gibanje kot osnovni primer in gradnik, vpelje martingale v zveznem času, Itôv stohastični račun in Itovo formulo.

Objectives and competences:

This course is an introduction to the theory of stochastic processes in continuous time with continuous sample paths. It rigorously treats Brownian motion as a basic example and building block, introduces martingales in

--

continuous time, stochastic calculus and Ito's formula.

Predvideni študijski rezultati:

Znanje in razumevanje: Matematična orodja za strogo obravnavo in uporabo slučajnih procesov.

Uporaba:

Osnova za modeliranje v mnogih vejah matematike in njene uporabe.

Refleksija:

Vsebina predmeta pomaga za nazaj poglobiti razumevanje konceptov verjetnosti, koncepta odvisnosti in časa.

Prenosljive spretnosti – niso vezane le na en predmet:

Spretnosti so prenosljive na druga področja matematičnega modeliranja, še najbolj pa je predmet pomemben zaradi svoje neposredne uporabnosti pri finančnem modeliranju.

Intended learning outcomes:

Knowledge and understanding:

Mathematical tools for rigorous treatment and applications of stochastic processes.

Application:

Basic tools for modelling in many branches of Mathematics and its applications.

Reflection:

The contents of the course help in retrospect to deepen the understanding of the concepts of probability, dependence and time.

Transferable skills:

The skills acquired are transferable to other areas of mathematical modelling, in particular it is immediately applicable to financial models.

Metode poučevanja in učenja:

predavanja, vaje, domače naloge, konzultacije

Learning and teaching methods:

Lectures, exercises, homeworks, consultations

Načini ocenjevanja:

Delež (v %) /

Weight (in %)

Assessment:

<p>Način (pisni izpit, ustno izpraševanje, naloge, projekt):</p> <p>pisni izpit</p> <p>Ocene: 1-5 (negativno), 6-10 (pozitivno) (po Statutu UL)</p>	<p>100%</p>	<p>Type (examination, oral, coursework, project):</p> <p>written exam</p> <p>Grading: 1-5 (fail), 6-10 (pass) (according to the Statute of UL)</p>
---	-------------	--

Reference nosilca / Lecturer's references:

Mihael Perman:

PERMAN, Mihael, PITMAN, Jim, YOR, Marc. Size-biased sampling of Poisson processes and excursions. Probability theory and related fields, ISSN 0178-8051, 1992, 92, no. 1, str. 21-39. [COBISS.SI-ID 12236377]

PERMAN, Mihael, WELLNER, Jon A. On the distribution of Brownian areas. Annals of applied probability, ISSN 1050-5164, 1996, let. 6, št. 4, str. 1091-1111. [COBISS.SI-ID 7101017]

Janez Bernik:

BERNIK, Janez, MASTNAK, Mitja, RADJAVI, Heydar. Realizing irreducible semigroups and real algebras of compact operators. Journal of mathematical analysis and applications, ISSN 0022-247X. [Print ed.], 2008, vol. 348, no. 2, str. 692-707. [COBISS.SI-ID 14899289]

BERNIK, Janez, MASTNAK, Mitja, RADJAVI, Heydar. Positivity and matrix semigroups. Linear Algebra and its Applications, ISSN 0024-3795. [Print ed.], 2011, vol. 434, iss. 3, str. 801-812. [COBISS.SI-ID 15745625]

BERNIK, Janez, MARCOUX, Laurent W., RADJAVI, Heydar. Spectral conditions and band reducibility of operators. Journal of the London Mathematical Society, ISSN 0024-6107, 2012, vol. 86, no. 1, str. 214-234. [COBISS.SI-ID 16357721]