COURSE DATA

DATA SUBJECT

Code: 42202
Name: Stochastic processes
Cycle: Master's Degree
ECTS Credits: 4
Academic year: 2026-27

STUDY (S)

Degree	Center	Acad. year	Period
2081 - Master's Degree in Banking and Quantitative Finance	Facultat d'Economia	1	Annual

SUBJECT-MATTER

Degree	Subject-matter	Character
2081 - Master's Degree in Banking and Quantitative Finance	Compulsory subjects	COMPULSORY

COORDINATION

CARCHANO ALCINA OSCAR

SUMMARY

PREVIOUS KNOWLEDGE

RELATIONSHIP TO OTHER SUBJECTS OF THE SAME DEGREE

There are no specified enrollment restrictions with other subjects of the curriculum.

OTHER REQUIREMENTS

COMPETENCES / LEARNING OUTCOMES

DESCRIPTION OF CONTENTS

1.

2.

3.

WORKLOAD

PRESENCIAL ACTIVITIES

Activity	Hours
Theory	20,00
Computer classroom practice	20,00
Total hours	**40,00**

NON PRESENCIAL ACTIVITIES

Activity	Hours
Attendance at other activities	0,00
Individual or group project	0,00
Independent study and work	0,00
Preparation of lessons	0,00
Preparation for assessment activities	0,00
Resolution of case studies	0,00
Total hours	**0,00**

TEACHING METHODOLOGY

EVALUATION

REFERENCES

- Grimmet, G. and D. Stirzaker, Probability and Random Processes, Oxford University Press, 2001. - Karatzas, I. and S. Shreve, Brownian Motion and Stochastic Calculus, Springer-Verlag, 1991. - Lamberton, D. and B. Lapeyre, Stochastic Calculus Applied to Finance, Chapman and Hall, 1996

- Notas de Procesos Estocásticos, de David Nualart y Eva Ferreira - 89 Problemas resueltos de Probabilidad, Procesos estocásticos y Cálculo de Itô. Eva Ferreira y Larraitz Aranburu.