VNIVERSITAT DE VALÈNCIA

Course Guide
42218 Stochastic processes (extension)

COURSE DATA

DATA SUBJECT

Code: 42218
Name: Stochastic processes (extension)
Cycle: Master's Degree
ECTS Credits: 6
Academic year: 2026-27

STUDY (S)

Degree	Center	Acad. year	Period
2081 - Master's Degree in Banking and Quantitative Finance	Facultat d'Economia	2	Annual

SUBJECT-MATTER

Degree	Subject-matter	Character
2081 - Master's Degree in Banking and Quantitative Finance	Optional subjects	ELECTIVES

COORDINATION

TORRO I ENGUIX HIPOLIT

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.

4.

5.

6.

WORKLOAD

PRESENCIAL ACTIVITIES

Activity	Hours
Theory	30,00
Computer classroom practice	15,00
Classroom practices	15,00
Total hours	**60,00**

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

- La referencia principal es el libro Shreve, S. (2000): Stochastic Calculus for Finance. Cambridge. Sin embargo, hay temas preparados con material de los siguientes libros: Applebaum, D. (2004): Lèvy Processes and Stochastic Calculus. Cambridge. Apostol, T. (1974): Mathematical Analysis, 2nd Edition. Addison-Wesley. Ash, R. (1972): Measure, Integration and Functional Analysis. Academic Press. Cont, R. and P. Tankov (2004): Financial Modelling With Jump Processes. Chapman and Hall Durret, R. (1999): Essentials of Stochastic Processes. Springer. Davidson, J. (1994): Stochastic Limit Theory. Oxford. Lamberton, D. And B. Lapeyre (1996): Introduction to Stochastic Calculus applied to finance. Chapman & Hall. Mikosch, T. (1998): Elementary Stochastic Calculus. World Scientific. Munroe, M. (1953): Measure and Integration. Addison-Wesley. Ross, S. (1996): Stochastic Processes. Wiley. Schilling, R. (2005): Measures, Integrals and Martingales. Cambridge. Steele, JM (2000): Stochastic Calculus and Financial Applications. Springer.