Stochastic Calculus – HWS 2021

General Information

If you are interested in taking the course, please sign up by writing me an email to

proemel (a t) uni-mannheim.de

providing your full name. This will help us to provide you with information regarding the course and does not mean that you have to do the exam in the end.

Lectures

Tues B4 (13:45 - 15:15): Consultation-hour on Zoom (Room TBA)
Thurs B4 (13:45 - 15:15): Consultation-hour in C 014 (A 5)

- Videos will be posted on the YouTube channel Mathe Mannheim.
- Lecture notes are available online. Please check always for the latest versions.

Tutorials

- Thursdays B5 (15:30-17:00) in C 014 (A 5)
- Tutorials will be provided by Anna Kwossek.
- The tutorials will be in English (or German if everyone prefers that?).
- You are strongly encouraged to actively participate in the tutorials.
- Notes will be made available after the tutorials.

Problem Sheets

- The questions are in English.
- You may provide your solutions in English or German.
- Please submit your solutions always by Tuesdays at noon (12 pm).
- First problem sheets is due on Tuesday, the 14th of September!
- Please submit your solution either in the postbox in A5 or via email as PDF to
akwossek@mail.uni-mannheim.de
- If you have questions regarding the problem sheets, feel free to write Anna an email:
akwossek@mail.uni-mannheim.de
- You are strongly encouraged to work in groups and hand in in pairs.
- Discussion of the problems and their solutions is encouraged but please do not just copy solutions from other students.

- The correction will be done by Anna. If you have questions regarding her corrections, please ask her. Either during the tutorials or via email.
- Each problem sheet allows to get 15 points.

- Written sample solutions will be provided on my webpage. Maybe some as videos.

Consultation-hour

- Just write an email.

Exam

- Requirement for the exam are at least 50% of the points on the problem sheets.
- It will be an oral exam of 30 min.
- The dates of the oral exam will be fixed at the end of the lecture course.
- You may reply in English or German.

Programming exercises (optional)

- You are encouraged to solve our little programming exercises with Python (but R or Matlab works as well).
- The exercises should not take much time.
- We will provide sample solution. However if you find a nice solution, we are happy if you send it to us.
- Further information on my webpage.