

# *Announcement*

In winter term 2013/2014 I am reading

## *Stochastic Processes (BMS Basic Course)*

### Lectures:

Thursday, 11.00 – 12.30 Uhr, Rudower Chaussee 26 (Schrödinger-Zentrum), room 0'310

Thursday, 15.15 – 16.45 Uhr, Rudower Chaussee 26 (Schrödinger-Zentrum), room 0'310

***First Lecture: Thursday, Oktober 17, 2013***

### Exercise classes:

Tuesday 11.00-12.30 Uhr, Rudower Chaussee 25 (von Neumann-Haus), room 4.007  
(held by Markus Reiß)

***First class: Tuesday, October 22, 2013***

### Topics:

Construction of stochastic processes, conditional expectation, martingales, ergodic theorems, probability on Polish spaces, invariance principles, Brownian motion

Prerequisites: Basic course on probability theory (Stochastik I)

### Literature:

R. M. Dudley, *Real Analysis and Probability*, Cambridge University Press

G. Grimmet, D. Stirzaker, *Probability and Random Processes*, Oxford University Press

A. Klenke, *Wahrscheinlichkeitstheorie*, Springer

D. Williams, *Probability with Martingales*, Cambridge University Press