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Introduction to Ito Calculus and It's Applications

The Ito calculus is a formalism which is used to study stochastic differential equations. Stochastic differential equations differ from ordinary and partial differential equations in that they contain randomly fluctuating terms which cannot be analysed using traditional calculus methods. In this talk, the Ito calculus will be explained and examples of it's application to physics will be given

Apply to be considered for a student ; award (Yes / No)?

Yes

Level for award;(Hons, MSc, PhD, N/A)?

Hons

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