

MASTER OF SCIENCE IN WEALTH MANAGEMENT

MAÎTRISE UNIVERSITAIRE EN GESTION DE PATRIMOINE

STOCHASTIC PROCESSES IN FINANCE (S413054)

Prof. Olivier SCAILLET

6 ECTS

Semester: Autumn

Teaching language: English

- Introduction
- Markov Chains
- Birth processes and Poisson processes
- Point processes
- Martingales
- Diffusion processes

http://www.scaillet.ch/Home_Page_of_Olivier_Scaillet.htm



**UNIVERSITÉ
DE GENÈVE**

GENEVA SCHOOL OF ECONOMICS
AND MANAGEMENT

GENWeM
GÈneva Master in Wealth Management

gfri
Geneva Finance Research Institute