

Info Sheet

Welcome to the Stochastic Analysis course!

- The **lecture** takes place on Tuesday, from 10h00 to 12h00, and on Thursday, from 12h00 to 14h00. The lecture will be held in Garching-Hochbrück in the lecture hall BC2 3.5.06 (8102.03.506). Start: 26.04.2022.
- The **exercise sheets** consist of a homework part and a tutorial part. The tutorial exercises will be discussed in the exercise classes. The exercise sheets will be uploaded one week ahead on Moodle.
- Details on possibly handing in **homework assignments** and whether there will be a bonus system will follow on Moodle. The homework assignments on Sheet 1 **don't** need to be handed in.
- **Registration:** You will be able to sign up for the exercise classes via TUMonline until Saturday, April 30. Please note the **time change for group 2**.
- There will be 3 Groups:
Group 1 takes place on Wednesday, from 14h00 to 16h00. Start: May 4 (by M. Sc. Dominik de Witte).
Group 2 takes place on Thursday, from 14h00 to 16h00. Start: May 5 (by Dr. Kerstin Lux).
Group 3 takes place on Thursday, from 10h00 to 12h00. Start: May 5 (by Dr. Kerstin Lux).
All the exercise classes will be held in Garching-Hochbrück, in the seminar room BC2 0.01.05 (8102.EG.105).
- Literature recommendations:
 - Karatzas, I., Shreve, S. E. (1998). *Brownian Motion and Stochastic Calculus*. Springer-Verlag, New York.
 - Mörters, P., and Peres, Y. (2010). *Brownian motion*. Vol. 30. Cambridge University Press.
- For **questions**, please feel free to contact:
 - Prof. Dr. Noam Berger (noam.berger@tum.de) (for questions related to the lecture)
 - Dr. Kerstin Lux (kerstin.lux@tum.de) (for questions related to the exercise classes)
 - M. Sc. Dominik de Witte (dominik.de.witte@tum.de) (for questions related to the exercise classes)