Stochastic Calculus I EPFL - Fall Semester 2009-2010

Information Leaflet

Teacher

Olivier Lévêque, LTHI - EPFL, office INR 132, voice: 021 693 81 12, mail: olivier.leveque@epfl.ch

Schedule

Classes: Thursday, 8:15 AM - 10:00 AM, room CE 1 100
Exercise sessions: Thursday, 10:15 AM - 12:00 PM, room CE 1 100
Office hours: Tuesday 9:00 AM - 11:00 AM, Thursday 3:00 PM - 5:00 PM, room INR 132

Homeworks

These are to be delivered one week after they have been given to you. We will spend time working on them with you during the exercise sessions. They will be graded, and your final grade for the class will be computed in the following manner:

final grade = max(final exam, 0.8*(final exam) + 0.2*(homeworks))

Website

The class website is: http://ipg.epfl.ch/∼leveque/Stoch/

Bibliography

R. Durrett, "Stochastic Calculus. A Practical Introduction", CRC Press, 1996.
F. Klebaner, "Introduction to Stochastic Calculus with Applications", Imperial College Press, Second Edition, 2005.
(reference book for the class, available at the polytechnic bookstore "La Fontaine")
D. Lamberton, B. Lapeyre, "Introduction to Stochastic Calculus Applied to Finance", Chapman & Hall / CRC Press, 2000.
Th. Mikosch, "Elementary Stochastic Calculus with Finance in View", World Scientific, 1998.
B. Øksendal, "Stochastic Differential Equations. An Introduction with Applications", Springer Verlag, 2003.
S. Shreve, "Stochastic Calculus for Finance" (2 volumes), Springer Verlag, 2004.
M. Steele, "Stochastic Calculus and Financial Applications", Springer Verlag, 2001.