

INSTRUCTOR	Paul J. Atzberger <i>E-mail:</i> atzberg@math.ucsb.edu	<i>Office:</i> 6712 South Hall <i>Office Hours:</i> TR 9:30am – 10:45am
CLASS TIMES	TR 11:00am – 12:15pm. HSSB 1227.	
WEBSITE	http://www.atzberger.org/	
DESCRIPTION	This course will cover core topics in the area of stochastic analysis and its many applications.	
PREREQUISITES	Familiarity would be helpful with probability theory, ordinary differential equations, and partial differential equations.	
TEXTBOOKS	<i>Stochastic Differential Equations: An Introduction with Applications</i> by B. K. Oksendal. <i>Handbook of Stochastic Methods: for Physics, Chemistry and the Natural Sciences</i> by C. Gardiner.	
GRADING	Homework 30% Midterm 30% Take-home Final Exam 40%	
POLICIES	Assignments will be made periodically and posted on the class website. While it is permissible for you to discuss materials with classmates, the submitted homework must be your own work.	
EXAMS	The midterm exam will be assigned on Tuesday, October, 25th in class and is due on Tuesday, November, 3rd. The final exam will be assigned on Tuesday, November 29th and is due on Wednesday, December 7th.	