NCTS
National Center for Theoretical Sciences

# A Brief Discussion on **Brownian Motion** and Related Processes with Applications

| TIME | VENUE |
|---|---|
| 2023 JUNE<br>15.16.19. 20. 21<br>10:00-12:00 | Room 505,<br>Cosmology<br>Building, NTU |

## Course Description

This course gives an introductory presentation of functionals of Brownian motion and related processes with their applications in finance. It is targeted at the advanced undergraduate and beginning graduate students in applied mathematics and financial engineering.


## Speaker

**Ju-Yi Yen**

University of Cincinnati

## Organizers

**Lung-Chi Chen**

National Chengchi University


Registration


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