Stochastic Processes in Finance and Insurance (SPFI)

MSc Programme

Victoria University of Wellington

June 26, 2013

Overview

1. STAT 431 "Probability"

   The course on infinite divisibility, which we end up with Lévi processes

2. STAT 433 "Stochastic Processes"

   Brownian motion; Wiener integral; Ito calculus; Ornstein – Uhlenbeck processes; financial illustrations throughout

3. STAT 481 "Mathematical Demography and Life Insurance Mathematics"

4. STAT 436 "Forecasting"

   a practical course based on analysis of real prices on electricity on NSW market

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5. OPRE 457 “Stochastic Models”
6. STAT 432 “Computational Statistics”
7. STAT 435 “Time Series”
8. STAT 438 “Generalized Linear Models”
9. STAT 439 “Sample Surveys”

Number of MOFI and FINM courses

Omission: we do not teach Extreme Value Theory, although we could.

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