

NOTICE!!

New Course Offering

Advanced Monte Carlo Methods

Prof. Dr. Michael Mascagni, ETH-Z/SAM & FSU(USA)
Open to Upper Level and Graduate Mathematics and
Computer Science Students

Topics (Selected):

- Elementary Monte Carlo methods
- Pseudo- and quasirandom number generation
- Monte Carlo methods for partial differential and integral equations and linear algebra
- Stochastic processes and functional integration
- Stochastic differential equations
- Applications to physics, chemistry, biology, finance and numerical methods

Course Details:

Course Number: 401-3469-00 G
Lecture: Thursdays 8-10, HG G26.3
Extra Session: Tuesdays 13-14, HG F26.1
Contact: mascagni@math.ethz.ch
Grading: Project & Oral Exam

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