THE MATHEMATICS DEPARTMENT PRESENTS

A MATHEMATICS COLLOQUIUM

TUESDAY, June 3, 2008
BOND HALL 428
4:00 pm

Title: **Stochastic Differential equations and Applications**

Speaker: **Josh Levenson**, Western Washington University

Abstract:

This talk will outline the construction of Random Walks and Brownian Motion. Using them to show ideas in the development of stochastic calculus and differential equations. Then it will highlight some common applications of stochastic differential equations in finance and molecular dynamics.

Refreshments will precede the talk at 3:00 - 4:00 pm in Bond Hall 234.