

**BRIEF COURSE DESCRIPTION: 'STOCHASTIC DIFFERENTIAL EQUATIONS'  
2018-2019**

**1. Data on the programme**

<b>1.1 Department</b>	Exact Sciences
<b>1.2 Institution</b>	Romanian Academy
<b>1.3 Area of study</b>	Mathematics
<b>1.4 Course of study</b>	Ph.D.

**2. Data on the discipline**

<b>2.1 Name of discipline</b>		Stochastic Differential Equations					
<b>2.2 Person giving the lectures</b>		Prof. Ph.D. Lucian Beznea					
<b>2.3 Person teaching the seminars</b>		Prof. Ph.D. Lucian Beznea					
<b>2.4 Person teaching the laboratory activities</b>							
<b>2.5 Year of study</b>	I	<b>2.6 Semester</b>	II	<b>2.7 Type of assessment</b>	E*	<b>2.8 Formative category of the course</b>	DS**

**3. Total estimated time (hours of teaching activities per semester)**

<b>3.1 Number of hours per week</b>	4	<b>Of which:</b>				
<b>3.2 lecture</b>	2	<b>3.3 seminar</b>	2	<b>3.4 laboratory</b>	0	
<b>3.5 Total hours in the curriculum</b>	56	<b>Din care:</b>				
<b>3.6 lecture</b>	28	<b>3.7 seminar</b>	28	<b>3.8 laboratory</b>	0	
<b>Time fund distribution:</b>					<b>hours</b>	
<b>Learning of the discipline using the text book, workbook, references (bibliography) and notes</b>					60	
<b>Additional study in libraries, on specialized electronic platforms and by field observation</b>					100	
<b>Preparation of seminars /laboratories, homework, reports, portfolios and essays</b>					94	
<b>Tutoring work</b>					55	
<b>Examinations</b>					4	
<b>Other activities:</b> Module entitled: General research methods and methodology of writing scientific papers					6	
<b>3.9 Total hours individual study</b>	319					
<b>3.10 Total hours per semester</b>	375					
<b>3.11 Number of credits</b>	23					

**4. 'Learning outcome' and specific skills**

<ol style="list-style-type: none"> <li>1. Learning of the lectures taught;</li> <li>2. Ability to use the learning outcome in new contexts;</li> <li>3. The knowledge and skills acquired within this discipline will ground future scientific research and teaching activities;</li> <li>4. Ability to choose and use independently the most appropriate scientific research methods in one's work;</li> <li>5. Ability to present the findings of one's scientific research work;</li> <li>6. Familiarity with the notion of copyright and its ethical implications;</li> <li>7. Knowing the general scientific paper writing principles;</li> <li>8. Writing a scientific paper;</li> <li>9. Writing a research project.</li> </ol>
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**5. Assessment**

<b>Type of</b>	<b>5.1 Assessment criteria</b>	<b>5.2 Assessment methods</b>	<b>5.3 Share of the final grade</b>
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\*E = Examination. C = Oral assessment.

\*\*DF = Basic Discipline. DS = Specialty Discipline.

<b>assessment</b>			
<b>5.4 Lecture</b>	Acquired knowledge	Written examination	65%
<b>5.5 Seminar</b>	Active participation	Oral examination	35%
<b>5.6 Laboratory</b>			
<b>5.7 Minimum performance standard:</b> Knowing at least 70% of the information taught during the lectures			

Signature of person giving the lectures  
Prof. Ph.D. Lucian Beznea

Signature of person teaching the seminars  
Prof. Ph.D. Lucian Beznea

Signature of person teaching laboratory activities

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