

SHORT COURSE SHEET: „STOCHASTIC INTEGRAL”
2015-2016

1. Program data

1.1 Department of	Exact Sciences
1.2 Institution	Romanian Academy
1.3 Field of study	Mathematics
1.4 Cycle	Doctoral

2. Data on the subject

2.1 Name of the subject	Stochastic Integral						
2.2 Holder of course activities	Prof. Dr. Lucian Beznea						
2.3 Holder of seminar activities	Prof. Dr. Lucian Beznea						
2.4 Holder of laboratory activities							
2.5 Year of study	I	2.6 Semester	II	2.7 Type evaluation	E *	2.8 Regime of the discipline	DS**

3. Estimated total time (hours per semester of teaching activities)

3.1 Number of hours per week	4	Of which:					
3.2 course	2	3.3 seminar	2	3.4 laboratory	0		
3.5 Total hours in the curriculum	56	Of which:					
3.6 course	28	3.7 seminar	28	3.8 laboratory	0		
Distribution of time:							hours
Study by textbook, course support, bibliography and notes							60
Additional documentation in the library, on specialized electronic platforms and on the field							100
Preparation of seminars / laboratories, topics, papers, portfolios and essays							100
Tutoring							55
Examinations							4
Other activities:							-
3.9 Total hours of individual study	319						
3.10 Total hours per semester	375						
3.11 Number of credits	15						

4. “Learning outcomes” and specific skills acquired

<p>1. Learning the subject taught in the course;</p> <p>2. Ability to use the results presented in new contexts;</p> <p>3. The knowledge and skills acquired within this discipline will be the basis of future scientific and didactic research activities.</p>
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5. Assessment

Type of activity	5.1 Assessment criteria	5.2 Methods	5.3 Weight of the final grade
5.4 Course	Acquired knowledge	Written exam	65%
5.5 Seminar	Activity	Oral exam	35%
5.6 Laboratory			
5.7 Minimum performance standard: Knowledge of 70% of the information contained in the course			

Signature of the course holder

Signature of the seminar holder

Signature of the laboratory holder

Prof. Dr. Lucian Beznea

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* E = Exam. C = Colloquium.

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