Preliminary Curriculum

STAT220 - Stochastic Processes

Autumn 2016

Textbook:

Chapter 1: Introduction
Section 1.1 - 1.6

Chapter 2: Conditional Probability and Conditional Expectation
Section 2.1 - 2.4

Chapter 3: Markov Chains: Introduction
Section 3.1 - 3.6.

Chapter 4: The Long Run Behavior of Markov Chains
Section 4.1 - 4.5

Chapter 5: Poisson Processes
Section 5.1, except 5.1.4
Section 5.2, only the postulates, page 234 - 235 and the definitions at page 236.
Section 5.3.
Section 5.4, to 5.4.1 on page 253
Section 5.5.

Chapter 6: Continuous Time Markov Chains
Section 6.1 - 6.6

Chapter 9: Queueing Systems
Section 9.1 - 9.2

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