STATISTICS 380-3
INTRODUCTION TO STOCHASTIC PROCESSES

Spring 2002
DAY COURSE

Instructor: DR. R. LOCKHART

Prerequisites:

STAT 280 and Math 251. Students with credit for MATH 387 may not take STAT380 for further credit.

Textbook:

Introduction to Probability Models (7th Edition) by: S.M. Ross; publisher: Academic Press

Course Description:

Markov chains. Random walks. Continuous time processes. Poisson process. Markov processes. Gaussian processes.

Outline:

1. Review: Chapters 1, 2, 3 (5 hours)
2. Monte Carlo generation of Random Numbers. (2 hours)
3.