



STATISTICS 380-3
INTRODUCTION TO STOCHASTIC PROCESSES

Spring 2006
DAY COURSE

Students requiring accommodations as a result of disability, must contact the Centre for Students with Disabilities 604-291-3112 or csdo@sfu.ca

Instructor: [Dr. R. Choksi](#) (SC K10535)

Prerequisites:

STAT 285 and MATH 251 or consent of the instructor.

Textbook:

Introduction to Probability Models (8th Edition) by: S.M. Ross; publisher: Academic Press

Course Description:

Review of discrete and continuous probability models and relationships between them. Exploration of conditioning and conditional expectation. Markov chains. Random walks. Continuous time process