STAT 380
Introduction to Stochastic Processes

Spring 2012
Day Course

Students requiring accommodations as a result of disability, must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Instructor: Dr. Jinko Graham

<u>Prerequisite:</u>

STAT 280 or STAT 285 and MATH 251. Students with credit for STAT 490 or MATH 495 taken in 2003-3 may not subsequently receive credit for STAT 380.

<u>Textbook:</u>

Introduction to Probability Models (10th Edition) by: S.M. Ross; publisher: Academic Press

<u>Calendar Description:</u>

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