STOCHASTIC PROCESSES

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Grades: Homework: 30 %, Midterm Exam.: 30 %, Final Exam.: 40 %.

Course Outline:

1. Laws of Large Numbers.

2. Central Limit Theorems.

3. Random Walks.

4. Martingales.

5. Markov Chains.

References:

1. Chung, K. L. (2001). A Course in Probability Theory. 3rd Ed., Academic Press, New York.

2. Durrett, R. (2005). Probability: Theory and Examples. 3rd Ed., Thomson Brooks/Cole, Belmont, CA.

3. Feller, W. (1971). An Introduction to Probability Theory and its Applications. Vol. II, 3rd Ed., John Wiley and Sons, New York.