Department of Mathematics and Statistics
McGill University

MATH 447 Elementary Stochastic Processes

Time: MWF 10:30 to 11:30 Place: Burn 1B39

MATH 447 Elementary Stochastic Processes (3 credits; Prerequisites: MATH 323). Conditional probability and conditional expectation, generating functions. Branching processes and random walk. Markov chains: transition matrices, classification of states, ergodic theorem, examples. Birth and death processes, queueing theory.

Textbook: Ross, Sheldon. (1997) *Introduction to Probability Models, 6th Ed.* Academic Press, New York.

		Formula I	Formula II
Marking Scheme:	Assignments:	10%	10%
	Midterm (one hour):	20%	
	Final Exam (three hours):	70%	90%

Your final mark for the course will be the greater of the marks computed from these two formulas. Those students who do not write the midterm will be marked according to formula II. If needed, there will be a supplemental examination. No special writings of the final examination can be arranged, other than those officially prescribed by the University.

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of Student Conduct and Disciplinary Procedures (see http://www.mcgill.ca/integrity for more information).

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