

Applied Stochastic Process (MTH-412a)

I have not provided any written handout in my course, but I have made the following announcement about my course.

We will be mainly following the following books:

1. Sheldon M. Ross (2009) Stochastic Processes, Second edition, Wiley India.
2. Karlin, S. and Taylor, H. (1975), A first course in Stochastic Process, Second edition, Academic Press.

The course will be evaluated by four quizzes, one mid-term and one final examination. The four quizzes will take place (a) August 18, 2017, (b) September 15, 2017, (c) October 20, 2017 and (d) November 10, 2017. If any body misses one quiz, then it will be replaced by the median marks of the other three quizzes, and if any body misses more than one quiz it/they will be replaced by 0. I will be giving assignments in regular intervals.