Topics in Probability and Stochastic Processes

This module aims to present some advanced probabilistic concepts and demonstrate their application to stochastic modelling of real-world situations. The topics covered include renewal theory, continuous-time Markov processes and Brownian motion. In addition to exposure to proofs and theoretical material, students develop practical skills through a large number of problems and worked examples.

@book{Pinsky_Karlin_2011, address={Amsterdam}, edition={4th ed}, title={An introduction to stochastic modeling}, publisher={Academic Press}, author={Pinsky, Mark A. and Karlin, Samuel}, year={2011} }

@book{Ross_MyiLibrary_2007, address={Amsterdam}, edition={9th ed}, title={Introduction to probability models}, url={http://catalogue.library.qmul.ac.uk/uhtbin/ezproxy.pl?url=http://lib.myilibrary.com?id=74703}, publisher={Academic Press}, author={Ross, Sheldon M. and MyiLibrary}, year={2007} }