Topics in Probability and Stochastic Processes

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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.

Pinsky, Mark A., and Samuel Karlin. 2011. An Introduction to Stochastic Modeling. 4th ed. Amsterdam: Academic Press.

Ross, Sheldon M. and MyiLibrary. 2007. Introduction to Probability Models. 9th ed. Amsterdam: Academic Press. http://catalogue.library.qmul.ac.uk/uhtbin/ezproxy.pl?url=http://lib.myilibrary.com?id=74703.