Topics in Probability and Stochastic Processes

View Online

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, M.A. and Karlin, S. (2011) An introduction to stochastic modeling. 4th ed. Amsterdam: Academic Press.

Ross, S.M. and MyiLibrary (2007) Introduction to probability models. 9th ed. Amsterdam: Academic Press. Available at: http://catalogue.library.qmul.ac.uk/uhtbin/ezproxy.pl?url=http://lib.myilibrary.com?id=74703.