

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

Ross, Sheldon M. and MyiLibrary, *Introduction to Probability Models*, 9th ed (Amsterdam: Academic Press, 2007)

<<http://catalogue.library.qmul.ac.uk/uhtbin/ezproxy.pl?url=http://lib.myilibrary.com?id=74703>>