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. An Introduction to Stochastic Modeling. 4th ed, Academic Press, 2011.

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