ISyE/Math 6761

Stochastic Processes I

M-W 9:35–10:55

Instructor: R. D. Foley, Office: 428 Groseclose, Office Hours: tba & by appt., E-addr: rfoley@isye.gatech.edu

Contacting me: E-mail is the best way. *Please include 6761 in the subject line.*

Text: The text for the course is *Introduction to Stochastic Processes* by Erhan Cinlar. We are supposed to cover Poisson processes, Markov chains and renewal processes. Hence, we will be covering Chapters 3 through 7 and Chapter 9. Time permitting we will cover Chapter 10.

TA: Chen Xu also known as "Steve" Xu. His e-address is stevex@gatech.edu.

Other texts that might be helpful: *Adventures in Stochastic Processes* by Sidney I. Resnick., *Stochastic Processes* by Sheldon Ross, and *A First Course in Stochastic Processes* by Karlin and Taylor.

Notes: Steven Lalley from the University of Chicago has some wonderful notes on various topics in probability. The notes related to his Stochastic Processes I course should be especially useful. Bruce Hajek at the University of Illinois has some excellent course notes on his web site.

Grading: The grading will be based on two tests (25% each), a final (30%), and homework (20%).

Class mailing list: If you e-mail me a question about the course or course material that I believe is of general interest, I will usually do the following: I will remove any information that identifies the person who asked the question, and I will send my reply to the entire class. Please include 6761 in the subject line somewhere.

Tests: The first two tests are tentatively scheduled for October 2nd and November 6th.

Honor code: Students in this class are expected to abide by the Georgia Tech Honor Code: