SUBJECT NO-MA41017, SUBJECT NAME- STOCHASTIC PROCESSES

LTP- 3-1-0,CRD- 4

SYLLABUS :-

Prerequisite: Probability and StatisticsDefinition and classification of stochastic processes, discrete time Markov chains, random walk, gamblers ruin, branching process, Poisson process, general continuous time Markov chains, birth and death process, applications to queues, renewal process, martingales, Brownian motion.