Instructor Hayriye Ayhan, Room 326, 894-2308, hayhan@isye.gatech.edu
Class Times MWF 10:05 to 10:55 in IC 213
Office Hours MW 11:00pm to 12:30pm
Text Book by Sheldon M. Ross, Stochastic Processes
Grading Exam 1 (on October 6th) 30%, Exam 2 (on November 20th) 30%,
Homework 10%, Final 30%

Topics Covered

1. Probability Review

2. Poisson Processes
   - Description of Poisson Processes
   - Nonhomogeneous Poisson Processes
   - Compound Poisson Processes

3. Renewal Theory
   - Description of Renewal Processes
   - Limit Theorems
   - Key Renewal Theorem
   - Delayed Renewal Processes
   - Regenerative Processes

4. Discrete Time Markov Chains
   - Introduction
   - Classification of States
   - Limit Theorems
   - Time-Reversible Markov Chains