

Math 245 MULTIVARIATE PROBABILITY AND STOCHASTIC PROCESSES
Introduction to Probability Models by Sheldon Ross Seventh Edition

SPRING 2002 - Rose Dios

WEEK	TOPIC
1-2	MULTIVARIATE PROBABILITIES
3-4	CONDITIONAL PROBABILITIES
5-6	FUNCTIONS OF RANDOM VARIABLES / MULTIVARIATE NORMAL
7	MIDTERM
8-9	MARKOV CHAINS
10-11	POISSON PROCESSES
12-13	BROWNIAN MOTION/ STATIONARY & GAUSSIAN PROCESSES
14	SIMULATION
15	FINAL EXAM