Course Programme MSF200 Stochastic Processes
7.5 credits, 1st quarter Spring 2008

Teacher and Examiner. Patrik Albin, room 3072 Mathematical Sciences, telephone 031 772 3512, email `palbin@math.chalmers.se`

Responsible University Unit. Department of Mathematical Statistics, Mathematical Sciences, Chalmers Tvärgata 3. Expedition: See the `www`-pages of the department.

Literature. Sections 6.1-6.4, 6.8-6.9, 6.11, 8.2-8.6, 9.2-9.6, 10.1-10.5, 11.1-11.6 and 12.1-12.8 in *Grimmett G. and Stirzaker D.: Probability and Random Processes, Third Edition 2001*, which is available from selected webb book shops (e.g., Bokus) for around 500 SEK. (As the course is completely new it might happen that we have to make changes of the course contents during the way.)

As it looks right now (at the beginning of the course) I will distribute selected additional hand-written lecture notes, the main task of which is to indicate my selections of material from the book, together with supplying some comments to this material.

Language. The course is given in english.

Examination is handled by means of hand-ins. Each student should do one exercise from each one of the above indicated 36 sections in the book that make up the content of the course. The exercises should be selected from the book or from the additional exercises indicated in my hand-written lecture notes.

The hand-ins are given to me in person, send to me by email, or dropped in a certain hand-in basket outside my office. (Please make back-up copies of your hand-ins to be on the safe side!) The hand-ins are returned in a hand-out basket outside my office together with an email message that so have been done.

Students are encouraged to do the hand-ins in pairs (or even triplets). Students are always welcome to discuss the exercises (or other things having to do with the course) with myself, in person or by email enquiries. The grades on the course will be based on the quality of the hand-ins.

Admission and Registration. Students that have not been admitted to the course or registered for it are very welcome anyway! Advice on how to register will be offered by Patrik at the lectures.

Lectures. Room MVF:21, Mathematical Sciences building, Tuesdays, Wednesdays and Thursdays 3.15-5 pm according to the following schedule:

Schedule	**Day**	**Programme**
Lecture 1	Tuesday 29 January	Sections 6.1-6.2
Lecture 2	Wednesday 30 January	Sections 6.3-6.4 and 6.9
Lecture 3	Tuesday 5 February	Sections 6.8-6.9 and 6.11
Lecture 4	Wednesday 6 February	Sections 8.2-8.6
Lecture 5	Tuesday 12 February	Sections 9.2-9.3
Lecture 6	Wednesday 13 February	Sections 9.4-9.5
Lecture 7	Tuesday 26 February	Sections 9.5-9.6
Lecture 8	Wednesday 27 February	Sections 10.1-10.3
Lecture 9	Tuesday 4 March	Sections 10.4-10.5
Lecture 10	Wednesday 5 March	Sections 11.1-11.3
Lecture 11	Thursday 6 March	Sections 11.4-11.6
Lecture 12	Tuesday 18 March	Sections 12.1-12.4
Lecture 13	Wednesday 19 March	Sections 12.4-12.6
Lecture 14	Thursday 20 March	Sections 12.7-12.8