

Basic stochastic processes 2009

Material from the book included in the course

Chapter 1. All without Example 1.1.3, *Continuous compound Poisson distribution*, and 1.4.

Appendix A. pp. 431-440

Appendix C. pp. 449-452

Chapter 2. 2.0 - 2.4

Chapter 3. 3.0-3.3, 3.4.2

Chapter 4. 4.0 - 4.2, 4.5.1

Chapter 5. 5.1.1