Math 275c, Stochastic Processes
Spring 2015
Course Information

Class Hours: MWF 11am–11:50am, MS 6229.

Textbook: R. Durett, Probability, 4th ed., Cambrige Univ. Press, 2010.

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Tentative office hours:
Wednesday 1pm–2pm,
Thursday 2pm–3pm,
and by appointment.

Grading: The course grades are based on:
Weekly homework: 30%
One midterm: 30%
Final: 40%

Course material: It corresponds to parts of Chapters 6 and 7, and Chapter 8 in Durrett. If time permits, an introduction to stochastic integration will be given. Some key words are: Markov chains, strong Markov property, ergodicity, Birkhoff's ergodic theorem, Brownian motion, Donsker's theorem.