Introduction to Operations Research: Stochastic Models

ISE 331, Fall 2011

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Office Hours: tbd

TA:tbd

Textbook:
Introduction to Probability Models, tenth ed., Sheldon Ross, Academic Press, 2010.

Course Objectives:
To familiarize the students with the concepts and ideas useful in posing and analyzing stochastic models.

Course Outcomes:
- A review of probability
- An understanding of and facility in utilizing conditional expectations
- Knowledge of exponential random variables and the Poisson process
- Markov chains and Markov decision processes
- Familiarity with Brownian motion and stationary processes

Grades: Based on
30 percent: Homeworks
30 percent: Midterm exam
40 percent: Final exam