Elements of Stochastic Processes
ISE 538, Spring 2007

Contact Information:

Instructor: Sheldon Ross
Office: GER 235A
Number: (213) 821-1377
Office Hours: tbd
Email: smross@usc.edu
TA:tbd
Email: tbd

Textbook: Introduction to Probability Models, ninth ed., Sheldon Ross, Academic Press, 2007

Course Objectives: To familiarize the students with the concepts and ideas of stochastic processes, so as to be able to utilize and analyze stochastic models.

Course Outcomes:

- An understanding of and facility in utilizing conditional expectations
- Knowledge of exponential random variables and the Poisson process
- Familiarity with exponential queueing models
- Markov chains in discrete and continuous time
- Reliability systems
- Brief introduction to stochastic simulation

Grades: Based on
20 percent: Homeworks
20 percent each: , 2 Midterm exams
40 percent: Final exam