STT 882: Theory of Probability II
Spring Semester, 2014
Course Outline

Instructor: V. Mandrekar, A436 Wells Hall, Ph. 353-7172
email: Mandrekar@stt.msu.edu

Prerequisite: STT881 or the permission of the instructor


The course is the continuation of STT881. We hope to cover the following:

1. Random Walks
2. Markov Chains
3. Ergodic Theorems
4. Brownian Motion

If needed we shall go to some topics studied in STT881 and add extra results in them.

I shall give regular assignments and three in class examinations (two one hour exams and a final examination) to determine the grade.

Note: The course lectures will begin on January 13, 2014 and missed time will be covered by meeting the class from 11:30 am – 12:30 pm.

Important Dates:
Jan 13, 2014 First day of class
January 20, 2014 Martin Luther King Day (no classes)
January 31, 2014 Last Day for 100% Refund
February 26, 2014 Middle of Semester, last day to drop with no grade
March 3-7, 2014 Spring Break
April 25, 2014 Last Day of Classes
April 28, 2014 Final Exam 10:00 a.m. – 12:00 noon

VM/sw