Math/Stat 491
Introduction to Stochastic Processes
Jon A. Wellner

Tentative Schedule, Fall 2013

Date	Lecture	Topic	Ref Durrett	Ref Ross
09/25	1	Intro and Examples	A	2.9
09/27	2	Prob theory review	A	1,2
09/30	3	Prob theory review	A	1,2
10/02	4	Prob theory review	A	1,2
10/04	5	Conditional expectations	A	3
10/07	6	Conditional expectations	A	3
10/09	7	Random walk and martingales	5	3.6, 4.5
10/11	8	Random walk and martingales	5	3.6, 4.5
10/14	9	Random walk and martingales	5	
10/16	10	Random walk and martingales	5	
10/18	11	Poisson processes	2	5
10/21	12	Poisson processes	2	5
10/23	13	Poisson processes	2	5
10/25	14	Poisson processes	2	5
10/28	15	**Midterm Exam I**		
10/30	16	Markov chains, part 1	1	4
11/01	17	Markov chains, part 1	1	4
11/04	18	Markov chains, part 1	1	4
11/06	19	Markov chains, part 1	1	4
11/08	20	Markov chains, part 2	1	4
11/11		**Holiday**		
11/13	21	Markov chains, part 2	1	4
11/15	22	Continuous time MC's	4	6
11/18	23	Continuous time MC's	4	6
11/20	24	Continuous time MC's	4	6
11/22	25	**Midterm Exam II**		
11/25	26	Renewal processes	3	7
11/27	27	Renewal processes	3	7
11/29		**Holiday**	3	7
12/02	28	Renewal processes	3	7
12/04	29	Renewal processes	3	7
12/06	30	Review	1-5	1-7
12/11		**Final Exam**		