

Content Stochastic Processes 2WB08

Book: *Stochastic Processes* by S.M. Ross (Wiley, New York, 2nd ed., 1996)

Chapter 3: until Section 3.6 (Renewal reward processes), and without Section 3.4.3 (Age-dependent branching processes).

Chapter 6: until Section 6.4 (Submartingale, supermartingale and the martingale convergence theorem).

Chapter 7: until Section 7.5 (Blackwell's theorem on the line), and without Theorem 7.2.2 (De Finetti's theorem).

Chapter 8: until Section 8.5 (Backward and forward diffusion equations).