Lecture Times: M 11:40 – 12:30  
T 14:40 – 16:30

Instructor: Semih Sezer  
FENS L024  
Phone: 9586  
Email: sezer@sabanciuniv.edu

Office Hours: By appointment

Course description: The course aims to discuss some important stochastic processes. After a brief review of probability theory, we will study Poisson processes, renewal theory and regenerative processes, discrete-time Markov chains, continuous-time countable-state Markov processes and their applications in Markovian queueing models.

Lecture Material: We will follow the lecture notes. They will be posted on SUCourse+ Course Management System (at https://sucourse.sabanciuniv.edu/plus/).

Recommended Reading:
- Introduction to Stochastic Processes, E. Çinlar, Prentice Hall

Course Content (Tentative Plan):
- Probability Theory  
- Poisson Processes  
- Renewal theory and Regenerative Processes  
- Discrete-time Markov Chains  
- Continuous-time Countable-State Markov Chains  
- Markovian Queueing Models

Grading Policy:

There will be two exams: one midterm and one final. The weights of these exams will be 45% and 55% respectively.

Both exams will be take-home exams. The midterm will be on November 27th, and the final will be on January 4th.

It is students’ responsibility to follow all the announcements made in class and those made via SUCourse+ Course Management System.