OR 524 PROBABILITY. (3)
Sample space, random variables, distribution functions, conditional probability and independence, expectation, combinatorial analysis, generating functions, convergence of random variables, characteristic functions, laws of large numbers, central limit theorem and its applications. Prereq: MA 213 and MA 322. (Same as STA 524.)

¶OR 525 INTRODUCTORY STATISTICAL INFERENCE.

OR 624 APPLIED STOCHASTIC PROCESSES. (3)
Definition and classification of stochastic processes, renewal theory and applications, Markov chains, continuous time Markov chains, queuing theory, epidemic processes, Gaussian processes. Prereq: STA 524 or consent of instructor. (Same as STA 624.)