

Study Guide
for the Ph.D. Comprehensive Exam

Probability (22S:195)

The following text is suggested as a reference:

Ross, *Introduction to Probability Models*

Topics

1. Markov chains, classification of states, limiting probabilities, branching processes.
2. Poisson processes, exponential distribution and properties, interarrival and waiting times, nonhomogeneous and compound Poisson processes.