

# Math 5040

## Stochastic Processes and Simulation I

Instructor: David A. Levin  
LCB 209  
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Time and Place: 12:55–1:45 MWF. JTB 320

Office Hours: 11:40–12:40 MWF, or by appointment

Text: *Introduction to Probability Models*, Seventh Edition,  
Sheldon M. Ross.

Grading: 30% Homework  
25% Midterm  
30% Final  
15% Computer project

**Overview:** I plan to cover chapters 4,5,6, and 11 of the text. Emphasis will be on problem solving over formal proofs.