

Probability Models and Stochastic Processes (STAT3004)

Errata (Notes)

1. Example 5.8. First line: Suppose A_1, A_2, \dots is an i.i.d. sequence of $\text{Exp}(\lambda)$ random variables; and let $T_i = A_1 + \dots + A_i$. Think of A_i as the interarrival time between the $i - 1$ st and i th customer, where A_1 is defined as T_1 .
2. Example 5.8. Last line of page 52: For $x \leq t$, the conditional distribution of N_t given $T_1 = x$ is the same as the distribution of the number of arrivals in $(x, t]$ plus 1, which in turn has the same distribution as $N_{t-x} + 1$. Hence, ...
3. Page 72, line -8: Finally, a *recurrent* state is said to be **periodic** ...

Errata in problem sets. All errors refer to “previous” versions of the pdf. In the current version the corrections have already been made.

1. Problem set 2, question 7: We draw independently *and uniformly* 10 numbers from ...
2. Problem set 2, question 7: (b) is not a question.