IEOR 4106, Final Exam Details Fall 2018. 3 hours. Professor K. Sigman

Open Notes (anything on the course website plus your notes from class), but no books and no electronic devices of any kind. No Talking Allowed, and No Asking Questions (to Professor or Proctors or each other) During The Exam. (If you do not understand something, do the best you can).

Final Exam Details

5 problems covering the topics (not in the below order necessarily)

1. CTMC, Poisson processes

2. Renewal theory, Renewal Reward Theorem, Inspection paradox

3. Basic Simulation

4. Markov chains in discrete-time

5. Brownian motion, geometric Brownian motion