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Subject: [IEORE3106_001_2012_3] cancelling Tuesday class and making reading assignment

Esteemed Students:

Due to the continued development of the storm, I am deciding now to CANCEL OUR TUESDAY MORNING CLASS in IEOR 3106.

I am letting you do this material yourself with reading.

The Tuesday class would have covered material from the 40-page lecture notes on "Continuous-Time Markov chains," handed out in class and posted on the course web page, in Lecture Note for October 16.

The specific material to be covered on Tuesday is:

1. What is meant by "the probability law of a stochastic process" and how is it specified? (Section 2)
2. More on specifying the probability law of a stochastic process: (Section 3.2, including Theorems 3.2 and 3.3).
3. The meaning of, and the difference between, a stationary distribution and a limiting distribution: Section 4, especially Example 4.1 and Theorem 4.1.
4. Several different ways the limiting distribution (= stationary distribution) of an irreducible positive recurrent CTMC can be computed: Theorem 4.2.

As usual, you are responsible for understanding the statements of theorems, but need not be able to write down the proofs.

STAY SAFE and see you on Thursday! Thursday will cover material from Section 6 of the CTMC notes.

Best wishes!

Professor Whitt
