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Topics to be covered include Markov chains, stochastic processes, stochastic differential equations, numerical algorithms, and asymptotics. It will pay particular attention to the connection between stochastic processes and

**PDEs, as well as to
physical principles and
applications.**

**[Richard Feynman -
Wikipedia](#)**

**Simple stochastic
processes – discrete
time Markov chains,
continuous time Markov
processes; Poisson
process, Birth and Death
process and their
application to the
simple (e.g. M/M/1)
queues. More advanced
queuing theory – multi-
server queues, non-**

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**Markovian queues,
networks of queues. mean
value analysis (analytic
derivation of throughput**

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