REFRESHER COURSE IN APPLIED STOCHASTIC PROCESSES

sponsored by
Indian Academy of Sciences, Bangalore

in collaboration with
Indian Statistical Institute, Delhi

5–17 December 2005

A Refresher Course in Applied Stochastic Processes, for College/University teachers, will be held at Indian Statistical Institute, Delhi during 5–17 December 2005. Beginning with a brief review of Probability Theory, we plan to quickly go over to the topics mentioned below. The objective is to cover in depth some of these topics which do not require a very sophisticated mathematical background, but at the same time have a lot of applications. The hope is that the participants in turn will be able to motivate their students without leaving them bewildered about the pre-requisites needed to handle such subjects. College/university teachers having at least a master's degree in Statistics/Mathematics/Engineering are encouraged to apply.

Topics: Basics of finite and countable state space Markov chains; their asymptotics.

Markov chains in general state spaces; Markov chain Monte Carlo method. Discrete parameter Martingales and applications. Poisson processes, renewal processes; Branching processes.

Teachers/research scholars who wish to participate in this Refresher Course should submit their brief curriculum vitae (including name, date of birth, sex, educational qualification with marks obtained, teaching experience, courses taught, positions held, postal and email addresses, phone numbers, etc.). The applications should be sent to

Professor Rajeeva L. Karandikar
Indian Statistical Institute
7, SJS Sansanwal Marg
New Delhi 110 016
email: rlk@isid.ac.in, Home page: www/isid.ac.in/~rlk

Selected teachers will be provided local hospitality and round trip shortest train fare (3-tier AC).

Last date for receipt of applications: **15 September 2005**