

Theory of Stochastic Processes

2. simple random walk

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<http://www.stat.t.u-tokyo.ac.jp/~sei/lec.html>

Announcement

- Ask me if you don't have the following copies:
 - §3.5 (examples of discrete variables)
 - §1.8, 2.7, and 3.11 (problems)
- A supplement to last week's lecture was uploaded to the course web site.
- Office hours scheduled on Apr 18 (Tue) have been **canceled** due to faculty meetings.
- **Let me know, by e-mail, by the end of April if you cannot take the midterm exam on May 25 by some reason** (e.g. attending international conferences).
- **Additional note:** This course is opened to other faculties. Information on the syllabus (UT-mate) was wrong.

Outline today

- 1 Review of last week's materials
- 2 Simple random walk
 - Markov property
 - absorbing barriers
 - reflection principle
- 3 Exercises

I will use the blackboard.

Recommended problems:

- §3.9, Exercises: 1*, 2*, 4.
- §3.10, Exercises: 1.
- §3.11, Problems: 23, 25, 26, 32*.

The asterisk (*) shows difficulty.

- Copies of §3.9 and §3.10 are provided today.