

# NPTEL Video Lecture Topic List - Created by LinuXpert Systems, Chennai

NPTEL Video Course - Mathematics - Stochastic Processes

Subject Co-ordinator - Dr. S. Dharmaraja

Co-ordinating Institute - IIT - Delhi

Sub-Titles - Available / Unavailable | MP3 Audio Lectures - Available / Unavailable

- Lecture 1 - Introduction to Stochastic Processes
- Lecture 2 - Introduction to Stochastic Processes (Continued.)
- Lecture 3 - Problems in Random Variables and Distributions
- Lecture 4 - Problems in Sequences of Random Variables
- Lecture 5 - Definition, Classification and Examples
- Lecture 6 - Simple Stochastic Processes
- Lecture 7 - Stationary Processes
- Lecture 8 - Autoregressive Processes
- Lecture 9 - Introduction, Definition and Transition Probability Matrix
- Lecture 10 - Chapman-Kolmogorov Equations
- Lecture 11 - Classification of States and Limiting Distributions
- Lecture 12 - Limiting and Stationary Distributions
- Lecture 13 - Limiting Distributions, Ergodicity and Stationary Distributions
- Lecture 14 - Time Reversible Markov Chain, Application of Irreducible Markov Chain in Queueing Models
- Lecture 15 - Reducible Markov Chains
- Lecture 16 - Definition, Kolmogorov Differential Equations and Infinitesimal Generator Matrix
- Lecture 17 - Limiting and Stationary Distributions, Birth Death Processes
- Lecture 18 - Poisson Processes
- Lecture 19 - M/M/1 Queueing Model
- Lecture 20 - Simple Markovian Queueing Models
- Lecture 21 - Queueing Networks
- Lecture 22 - Communication Systems
- Lecture 23 - Stochastic Petri Nets
- Lecture 24 - Conditional Expectation and Filtration
- Lecture 25 - Definition and Simple Examples
- Lecture 26 - Definition and Properties
- Lecture 27 - Processes Derived from Brownian Motion
- Lecture 28 - Stochastic Differential Equations
- Lecture 29 - Ito Integrals

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- Lecture 30 - Ito Formula and its Variants
- Lecture 31 - Some Important SDE`s and Their Solutions
- Lecture 32 - Renewal Function and Renewal Equation
- Lecture 33 - Generalized Renewal Processes and Renewal Limit Theorems
- Lecture 34 - Markov Renewal and Markov Regenerative Processes
- Lecture 35 - Non Markovian Queues
- Lecture 36 - Non Markovian Queues Cont,,
- Lecture 37 - Application of Markov Regenerative Processes
- Lecture 38 - Galton-Watson Process
- Lecture 39 - Markovian Branching Process