

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

NPTEL Video Course - Mathematics - NOC:Discrete-time Markov Chains and Poission Processes

Subject Co-ordinator - Prof. Ayon Ganguly, Prof. Subhamay Saha

Co-ordinating Institute - IIT - Guwahati

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

- Lecture 1 - Review of Basic Probability - I
- Lecture 2 - Review of Basic Probability - II
- Lecture 3 - Review of Basic Probability - III
- Lecture 4 - Stochastic Processes
- Lecture 5 - Definition of Markov Chain and Transition Probabilities
- Lecture 6 - Markov Property and Chapman-Kolmogorov Equations
- Lecture 7 - Chapman-Kolmogorov Equations: Examples
- Lecture 8 - Accessibility and Communication of States
- Lecture 9 - Hitting Time - I
- Lecture 10 - Hitting Time - II
- Lecture 11 - Hitting Time - III
- Lecture 12 - Strong Markov Property
- Lecture 13 - Passage Time and Excursion
- Lecture 14 - Number of Visits
- Lecture 15 - Class Property
- Lecture 16 - Transience and Recurrence of Random Walks
- Lecture 17 - Stationary Distribution - I
- Lecture 18 - Stationary Distribution - II
- Lecture 19 - Stationary Distribution - III
- Lecture 20 - Limit Theorems - I
- Lecture 21 - Limit Theorems - II
- Lecture 22 - Some Problems - I
- Lecture 23 - Some Problems - II
- Lecture 24 - Time Reversibility
- Lecture 25 - Properties of Exponential Distribution
- Lecture 26 - Some Problems
- Lecture 27 - Order Statistics
- Lecture 28 - Poisson Processes
- Lecture 29 - Poisson Thinning - I

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- Lecture 30 - Poisson Thinning - II
- Lecture 31 - Conditional Arrival Times
- Lecture 32 - Independent Poisson Processes
- Lecture 33 - Some Problems
- Lecture 34 - Compound Poisson Processes