


OR 542 - Stochastic Models

Prereq: STAT 344 or MATH 351 or equivalent.

3.000 Credit hours

Systems Engr & Operations Rsch Department

Scheduled Meeting Times

Type	Time	Days	Where	Date Range	Schedule Type	Instructors
Class	4:30 pm - 7:10 pm	W	Nguyen Engineering Building 1110	Aug 27, 2012 - Dec 19, 2012	Lecture	Michael P. Bailey (P) 

Tentative Schedule

Date	Topic(s)	Chapter
29-Aug-12	Introduction and Review of Probability	12
5-Sep-12	Decision Making Under Uncertainty	13
12-Sep-12	Decision Making Under Uncertainty	
19-Sep-12	Deterministic Inventory	15
26-Sep-12	Stochastic Inventory	16
3-Oct-12	Intro to Markov Chains/Review for Exam 1	17
10-Oct-12	Markov Chains/Exam 1	
17-Oct-12	Markov Chains	
24-Oct-12	Queuing	20
31-Oct-12	Queuing/Review for Exam 2	
7-Nov-12	Intro to Forecasting/Exam 2	24
14-Nov-12	Forecasting	
21-Nov-12	Thanksgiving Holiday	
28-Nov-12	Reliability	Notes
5-Dec-12	Review	
12-Dec-12	Final Exam	

Professor: Michael Bailey, mikebaileyvienna@gmail.com, (571)259-9711

Text: Winston, W. L. *Operations Research, Applications and Algorithms*, 4th ed. Belmont, California, Brooks/Cole, 2004.

Grading:	Midterm 1 & Midterm 2	20% each
	Homework	20%
	Final Exam	40%