Developing an undergraduate stochastic processes course.

Undergraduate students often learn the basics of probability theory, including the central limit theorem and the law of large numbers, in a one semester probability course. However, these courses often do not have time to cover in depth many stochastic processes which are extremely useful in probabilistic modeling. A natural addition to the undergraduate math curriculum is a second course in probability covering Markov chains and Poisson processes. This talk will report on lessons learned in offering such a course for the first time to undergraduates at Purdue University. (Received September 22, 2015)