

About Midterm I

Prof. Sean Meyn, meyn@illinois.edu

Weds. & Thurs., 11:30-1:00, Room 170 EL

The first midterm exam will be held on **Thursday eve., October 9, 7:00-8:30 p.m.**

Content The exam will cover all of the material up to the lecture of Wednesday, October 1. I won't expect you to know much about optimization — what you have seen in the homework will suffice.

If you understand the four homework assignments perfectly your performance on the exam will be outstanding. In particular, you should understand the following concepts:

1. Markov models, and examples such as the single server queue and linear models
2. Potential matrix, fundamental matrix, and resolvents
3. Irreducibility and small functions
4. Lyapunov theory
5. Poisson's equation, and basics of optimality equations

Practical matters The exam will be held in room 141, [Coordinated Science Laboratory](#).

You may bring one sheet of notes, double-sided. No calculators are permitted.

Office hours All will be held in in 154 CSL:

Shankar Rao will hold his usual office hours on Wednesday from 1-2:30 p.m.

Sean Meyn will move his to Thursday, 8:30-10:00 a.m.