

STAT 452 (MAST 679/MAST 872), Sec. A
Introduction to Stochastic Processes
Winter 2019

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Text: *Introduction to Stochastic Processes*, 2nd Edition, by Gregory F. Lawler, Chapman & Hall/CRC (2006).

Office Hours: Monday, 13:00-14:30.

Calculators: Only calculators approved by the Department (with a sticker attached as proof of approval) are permitted in the class test(s) and final examination. The preferred calculators are the **Sharp EL 531** and the **Casio FX 300MS**, available at the Concordia Bookstore.

Term Exam: There will be one mid-term exam during the seventh week of the class.
There will be NO MAKE UP TERM EXAM.

Final Grade: The final grade will be based on the higher of (a) or (b):
(a) The weighted average of assignments (10%), one mid-term test (30%) and the final examination (60%).
(b) Final examination (100%).

If the grading scheme for this course includes graded assignments, a reasonable and representative subset of each assignment may be graded. Students will not be told in advance which subset of the assigned problems will be marked and should therefore attempt all assigned problems.

Notes:

- (1) Late assignments will not be accepted.
- (2) In order to obtain a good grade, the student **MUST** show that she/he has a **THOROUGH** understanding of the subject and is good at problem solving.
- (3) The final examination will cover everything taught in the course.

Week	Topics to be covered
1	Section: 1.1, 1.2, 1.4, 1.5, 2.1, 2.2
2	Section: 2.4, 3.1, 3.2, 3.3
3	Section: 4.1, 4.2, 4.3
4	Section: 5.1, 5.2, 5.3, 5.4
5	Section: 5.5, 5.6
6	Section: 8.1, 8.2
7	Section: 8.3, 8.4, 8.5
8	Section: 8.6, 8.7, 8.8
9	Section: 9.1, 9.2
10	Section: 9.3, 9.4
11	Section: 9.5, 9.6
12	Section: 9.7, 9.8
13	Review

Academic Integrity and the Academic Code of Conduct

This course is governed by Concordia University's policies on Academic Integrity and the Academic Code of Conduct as set forth in the Undergraduate Calendar and the Graduate Calendar. Students are expected to familiarize themselves with these policies and conduct themselves accordingly. "Concordia University has several resources available to students to better understand and uphold academic integrity. Concordia's website on academic integrity can be found at the following address, which also includes links to each Faculty and the School of Graduate Studies: concordia.ca/students/academic-integrity." [*Undergraduate Calendar, Sec 17.10.2*]