Department of Mathematics & Statistics
Concordia University

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STAT 452 (MAST 679/MAST 881), Sec. I
Introduction to Stochastic Processes
Winter 2017

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Instructor: Dr. X. Zhou, Office: LB 921-19 (SGW), Phone: 514-848-2424, Ext. 3220
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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%).

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