Department of Mathematics & Statistics
Concordia University

STAT 497 (MAST 679/MAST 881), Sec. I

Topics in Statistics

Winter 2018

Instructor: Dr. X. Zhou, Office: LB 921-19 (SGW), Phone: 514-8482424, Ext. 3220
Email: xiaowen.zhou@concordia.ca

Text: *Gerber-Shiu Risk Theory*, by Andreas Kyprianou, Springer.
Introductory Lectures on Fluctuations of Levy processes with applications, by Andreas Kyprianou, Springer.

Term Exam: There will be no written exam. Each student is required to give a presentation on selected topics at the end of the semester.

Final Grade: The final grade will be based on the presentation and class attendance.

Topics Covered: Definition of Levy process, Levy-Ito decomposition, change of measure, Wiener-Hopf factorization, spectrally negative Levy process, scale functions, exit problems, applications in risk theory.

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 Conductas 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]*