

STAT 452 (MAST 679/MAST 872), Sec. A
Introduction to Stochastic Processes
Winter 2021

- Instructor:** Dr. X. Zhou
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- Preface:** Due to exceptional circumstances, this course will be taught and all assessments will be done completely ONLINE. Given the subject matter and nature of this course, the midterm exam will be given online through the Concordia Online Exams (COLE) platform. For more details see the ADDENDUM at the end of this Course Outline. The final exam will be a take home exam.
- Text:** *Introduction to Stochastic Processes*, 2nd Edition, by Gregory F. Lawler, Chapman & Hall/CRC (2006).
The PDF textbook will be available on the Moodle site of the course.
- Office Hours:** Monday, 13:00-14:30.
- Calculators:** Only calculators approved by the Department such as **Sharp EL 531** or the **Casio FX 300MS**, are permitted for the class test and final examination.
See <http://www.concordia.ca/artsci/math-stats/services.html#calculator>
- 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 (20%), one mid-term test (30%) and the final examination (50%).
(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*]

Behaviour

All individuals participating in courses are expected to be professional and constructive throughout the course, including in their communications.

Concordia students are subject to the [Code of Rights and Responsibilities](#) which applies both when students are physically and virtually engaged in any University activity, including classes, seminars, meetings, etc. Students engaged in University activities must respect this Code when engaging with any members of the Concordia community, including faculty, staff, and students, whether such interactions are verbal or in writing, face to face or online/virtual. Failing to comply with the Code may result in charges and sanctions, as outlined in the Code.

Intellectual Property

Content belonging to instructors shared in online courses, including, but not limited to, online lectures, course notes, and video recordings of classes remain the intellectual property of the faculty member. It may not be distributed, published or broadcast, in whole or in part, without the express permission of the faculty member. Students are also forbidden to use their own means of recording any elements of an online class or lecture without express permission of the instructor. Any unauthorized sharing of course content may constitute a breach of the [Academic Code of Conduct](#) and/or the [Code of Rights and Responsibilities](#). As specified in the [Policy on Intellectual Property](#), the University does not claim any ownership of or interest in any student IP. All university members retain copyright over their work.

Extraordinary circumstances

In the event of extraordinary circumstances and pursuant to the [Academic Regulations](#) the University may modify the delivery, content, structure, forum, location and/or evaluation scheme. In the event of such extraordinary circumstances, students will be informed of the change.

Addendum:

This course will be taught and all assessments will be completely online. A midterm exam will be provided through the Concordia Online Exams (COLE) platform. More information about the COLE system may be found at the [COLE website](#).

Please note the following respect to online exams:

- That the exam will take place during the exam period at the designated date and time set by the professor (midterm). All exam times will be set to Eastern Standard/Daylight Time.
- That you are very **strongly recommended** to enter the virtual test site found at the [COLE website](#) and become familiar with the software that will be used for your exam before starting the exam.
- That you will need a quiet place within which to take the exam. Earplugs or noise-cancelling headphones that are not connected to a device may also be used to allow you to focus for the duration of the exam.

Students who are unable to write an exam because they are unable to meet the above conditions and requirements are advised that they will need to drop the course. More information can be provided on the next offering of this course by consulting the Department. Students are advised that the drop deadline (DNE) for this course is **January 26, 2021**.

Students who require additional accommodations for their exams due to a documented disability should contact the Access Centre for Students with Disabilities as soon as possible (acsinfo@concordia.ca).

If you face issues during the exam, you should inform your professor of those issues immediately. Please note that there are in-exam supports you should spend time getting to know. Visit the [COLE website](#) for more information.