

SPRING 2018 - STAT 380 D100

INTRODUCTION TO STOCHASTIC PROCESSES (3)

Class Number: 4392 Delivery Method: In Person

Overview

COURSE TIMES + LOCATION:Mo, We, Fr 9:30 AM – 10:20 AM
AQ 5016, Burnaby**EXAM TIME + LOCATION:**Apr 15, 2018
Sun 3:30 PM – 6:30 PM
Location: RCB 8100, Burnaby**INSTRUCTOR:**Lockhart, Richard
lockhart@sfu.ca
1 778 782-3264
Office: SC-K10561**PREREQUISITES:**

STAT 330, or all of: STAT 285, MATH 208, and MATH 251

Description

CALENDAR DESCRIPTION:

Review of discrete and continuous probability models and relationships between them. Exploration of conditioning and conditional expectation. Markov chains. Random walks. Continuous time processes. Poisson process. Markov processes. Gaussian processes. Quantitative

COURSE DETAILS:**Course Outline:**

1. Review: Chapters 1,2,3
2. Discrete Time Markov Chains
3. Poisson Processes
4. Continuous Time Markov Chains
5. Some applications

Computing Requirments:

Students should feel comfortable in some programming environment, such as R.

Grading

Assignments	25
Midterm	25
Final Exam	50

NOTES:***Above grading is subject to change.***

Materials

REQUIRED READING:

Required Text:***Introduction to Probability Models (11th Edition) by: S.M. Ross. Publisher: Academic Pres***

RECOMMENDED READING:

DEPARTMENT UNDERGRADUATE NOTES:

Students with Disabilities:Students requiring accommodations as a result of disability must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca**Tutor Requests:**Students looking for a Tutor should visit <http://www.stat.sfu.ca/teaching/need-a-tutor-.html>. We accept no responsibility for the consequences of any actions taken related to tutors.

REGISTRAR NOTES:

SFU's Academic Integrity web site <http://students.sfu.ca/academicintegrity.html> is filled with information on what is meant by academic dishonesty, where you can find resources to help with your studies and the consequences of cheating. Check out the site for more information and videos that help explain the issues in plain English.Each student is responsible for his or her conduct as it affects the University community. Academic dishonesty, in whatever form, is ultimately destructive of the values of the University. Furthermore, it is unfair and discouraging to the majority of students who pursue their studies honestly. Scholarly integrity is required of all members of the University. <http://www.sfu.ca/policies/gazette/student/s10-01.html>

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MODIFIED BY:

Department, Statistics Actuarial (stat) on 2017-11-22 11:58 AM

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