

SPRING 2015 - STAT 380 E900

INTRODUCTION TO STOCHASTIC PROCESSES (3)*Class Number: 2809 Delivery Method: In Person***COURSE TIMES + LOCATION:**

Tu 6:30 PM – 7:20 PM
 SUR 3250, Surrey

Th 5:30 PM – 7:20 PM
 SUR 3250, Surrey

EXAM TIMES + LOCATION:

Apr 16, 2015
 7:00 PM – 10:00 PM
 SUR 2740, Surrey

INSTRUCTOR:

David Campbell

dac5@sfu.ca

778-782-3730

Office: Surrey 2911

PREREQUISITES:

Prerequisite: : 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

19%

Midterms

36%

NOTES:

All grading is subject to change.

Materials

REQUIRED READING:

Required Text:

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

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 send an email to stat@sfu.ca with "Tutor Request" in the subject line. Please only include information that you would like forwarded to our tutors mailing list (contains people external to the University). We accept no responsibility for the consequences of any actions taken related to tutors.

REGISTRAR NOTES:

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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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