

STAT 6300

Probability and Stochastic Processes I

MWF 9:30am–10:20am, 74 SH

Fall 2023

Instructor

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DEO

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Prerequisites

STAT 4100/5100 or equivalent course on probability theory.

Textbooks

- **Introduction to Stochastic Processes** by Paul G. Hoel, Sidney C. Port, and Charles J. Stone (ISBN: 0881332674)
- **Markov Chains** by J.R. Norris (*Optional*)

Learning Objectives

Mostly chapters 1–4 of required class textbook. We will start with a review of conditional probability and expectations. We will then cover:

- Discrete time Markov chains on finite/countable state spaces
- Classification of states and stationary distributions
- Random walks, branching processes, and birth and death chains

- Stationary distributions and accompanying theory
- Poisson processes and continuous analogues of discrete-time processes
- Brownian motion and Gaussian processes

Course Website

<https://uiowa.instructure.com/courses/210190>

Lecture notes, homework assignments and solutions, grades, etc...

Office Hours

Office hours are a great time and place to discuss any questions that you have about the homework, exams, or other questions about the course. I encourage everyone to stop by at some point in the semester! Office hours will be held at the following times in my office 205 SH (unless there is an official university holiday):

Monday: 11am–12pm

Wednesday: 11am–12pm

Thursday: 1:30pm–2:30pm

Grading

Homework	25%	Approximately 6–8 homeworks will be assigned.
Midterms	50%	Two in-class midterm exams of 25% weight each
Final	25%	

Exams will be curved as necessary. Final grades will be awarded based on the following ranges:

A		B		C		D	
A+	>97%	B+	>87%	C+	>77%	D+	>67%
A	>93.5%	B	>83.5%	C	>73.5%	D	>63.5%
A-	>90.5%	B-	>80.5%	C-	>70.5%	D-	>60.5%

Any final grade achieving less than 60.5% (inclusive) will be awarded an F.

Homework

Homework will be (mostly) be assigned on Fridays and due the following Friday in class. Homework will be accepted late if turned in the next class period (e.g. on Monday if due on Friday) with a 25% penalty. After that, it will only be possible to achieve a maximum of 50% on the homework.

Exams

There will be two midterms, scheduled on the following dates:

- September 27th, 6:30pm–8:00pm (location TBD)
- November 2nd, 6:30pm–8:00pm (location TBD)

A single two-sided, 8.5" x 11" cheat sheet (handwritten) will be allowed for all exams. The final exam will mostly cover the material covered in the last few weeks of class. If you have an appropriate, documented reason why you must miss a midterm, please reach out and provide me with such documentation and reason for your absence so that you make take it at a different time. Students who miss a midterm without an appropriate, documented reason will receive a 0 on said midterm.

Attendances, Class Participation, and Absences

Attendance is not necessary, and I plan on uploading lecture notes online. However, I should say that you will be much more well-equipped to succeed if you attend class! Students are encouraged to ask questions and come to office hours, as well as discuss homework problems with other students. Active participation in lecture is also encouraged. If there is something you don't understand, let me know—there's bound to be someone else who feels the same way.

[University regulations require that students be allowed to make up examinations](#) that have been missed due to *illness, religious holy days, military service obligations (including service-related medical appointments), or other unavoidable circumstances or University-sponsored activities*. Students with UI-authorized activities must discuss their absences with the instructor as soon as possible. Religious obligations must be communicated within the first three weeks of classes. Students are requested to use the **absence form** in ICON under Student Tools.

Academic Honesty and Misconduct

All students in CLAS courses are expected to abide by the [CLAS Code of Academic Honesty](#). If you have any doubts about what constitutes a violation of the CLAS Code of Academic Honesty, or any other issue related to academic integrity, please contact me.

Student Complaints

Students with a complaint about a grade or a related matter should first discuss the situation with the instructor (me) and finally with the Director or Chair of the school, department, or program offering the course.

Graduate students should contact the CLAS [Associate Dean for Graduate Education and Outreach and Engagement](#) when additional support is needed.

Drop Deadline for this Course

You may drop an individual course before the deadline; after this deadline you will need collegiate approval. You can look up the [drop deadline for this course](#) here. When you drop a course, a “W” will appear on your transcript. The mark of “W” is a neutral mark that does not affect your GPA. Directions for adding or dropping a course and other registration changes can be found on the [Registrar's website](#). Graduate students should adhere to the [academic deadlines](#) and policies set by the Graduate College.

Date and Time of the Final Exam

The [final examination date and time](#) will be announced by the Registrar generally by the fifth week of classes and it will be announced on the course ICON site once it is known. **Do not plan your end of the semester travel plans until the final exam schedule is made public. It is your responsibility to know the date, time, and place of the final exam.** According to Registrar's final exam policy, students **have a maximum of two weeks after the announced final exam schedule** to request a change if an exam conflict exists or if a student has more than two exams in one day (see the [policy](#) here).

Communication: UI Email

Students are responsible for all official correspondences sent to their UI email address (uiowa.edu) and must use this address for any communication with instructors or staff in the UI community. For the privacy and the protection of student records, UI faculty and staff can only correspond with UI email addresses.

Mental Health Resources and Student Support

Students are encouraged to be mindful of their mental health and seek help as a preventive measure or if feeling overwhelmed and/or struggling to meet course expectations. Students are encouraged to talk to their instructor for assistance with specific class-related concerns. For additional support and counseling, students are encouraged to contact University Counseling Service (UCS). Information about UCS, including resources and how to schedule an appointment, can be found at counseling.uiowa.edu. Find out more about UI mental health services at mentalhealth.uiowa.edu.

[Student Care and Assistance](#) provides assistance to University of Iowa students who are experiencing a variety of crisis and emergency situations, including but not limited to medical issues, family emergencies, unexpected challenges, and sourcing basic needs such as food and shelter. More information on the resources related to basic needs can be found at basicneeds.uiowa.edu/resources/. Students are encouraged to contact Student Care & Assistance in the Office of the Dean of Students (Room 135 IMU, dos-assistance@uiowa.edu, or 319-335-1162) for support and assistance with resources.

Accommodations for Students with Disabilities

The University is committed to providing an educational experience that is accessible to all. If a student has a diagnosed disability or other disabling condition that may impact the student's ability to complete the course requirements as stated in the syllabus, the student may seek accommodations through [Student Disability Services](#) (SDS). SDS is responsible for making Letters of Accommodation (LOA) available. **The student must provide an LOA to the instructor as early in the semester as possible, but requests not made at least two weeks prior to the**

scheduled activity for which an accommodation is sought may not be accommodated. The LOA will specify what reasonable course accommodations the student is eligible for and those the instructor should provide. Additional information can be found on the [SDS website](#).

Additional Links

[Free Speech and Expression](#)

[Absences for Religious Holy Days](#)

[Classroom Expectations](#)

[Non-discrimination](#)

[Sexual Harassment/Misconduct and Supportive Measures](#)