STAT: 6301 (22S:196)
Probability and Stochastic Processes II
150 SH
2:30-3:20 p.m.
Spring 2015
Stramer

Instructor: Osnat Stramer, 370 SH, phone: 335-3182,
Email: osnat-stramer@stat.uiowa.edu

Prerequisites: 22S:195 (STAT: 6300).

Dept. Info: Prof. Joseph Lang, Chairman.
Department of Statistics & Actuarial Science, 241 SH
Phone: 335-0712,
Email: joseph-lang@stat.uiowa.edu

OFFICE HOURS
Scheduled office hours for the course are from 11:30 am to 1:00 pm, on Wednesdays
and Fridays in 370 SH. Appointments at other times may be made via email, osnat-
stramer@uiowa.edu.

WWW: For selected course material such as handouts, homework assignments and
solutions go to http://icon.uiowa.edu Log in using your Hawk ID and Hawk ID password.

Text: No text-book. Notes will be on icon or provided.

Outline: We will cover Markov chains with continuous state space, Martingales,
random walks, Gaussian process, Brownian motion, other continuous-time
Markov chains, and simulation methods (if time permits).

Other References:

  http://www.probability.ca/MT/
- Introduction to Probability Models 11th ed., Sheldon M. Ross
- Monte Carlo Statistical Methods, Robert & Casella, 2nd edition (Springer)
- Introduction to Stochastic Calculus with Applications by Klebaner, ima C.

Communication: In the event that I need to communicate with you by email, I will
assume that you read your firstname-lastname@uiowa.edu email at least every 24 hours.
Grading System

Homework (20%): Homework will be assigned every two weeks.

Quizzes (20%): There will be four announced quizzes during the course. The quizzes will be closed book and closed notes, except that you may use a “crib sheet”-one page (8.5 x 11) of notes written on one side only.

Midterm (25%): There will be one midterm exam during the course. The exam date is Thursday March 5 from 6:30-8:30 p.m. in 40 SH. The examination will be closed book and closed notes, except that you may use a “crib sheet”-one page (8.5 x 11) of notes written on both sides for the midterm.

Final exam (35%): Final exam TBD later in the semester by the University. The final exam is comprehensive with emphasis on newer materials. It will be closed book and closed notes, except that you may use a “crib sheet”-two pages (8.5 x 11) of notes written on both sides for the final.

I reserve the right to give bonus points at any time. The bonus points may be applied to any part of your grade.

As an approximate guide, grades will be given as:

90-100: A
80-90: B
70-80: C
60-70: D
Below 60: F

Plus and minus grades will be given.

Resources: The Writing Center service offers twice a week tutoring, appointments, and online tutoring at 4 different locations on campus. Please see www.uiowa.edu/~writingc

INFORMATION FOR STUDENTS WITH DISABILITIES: I would like to hear from anyone who has a disability which may require some modification of seating, testing, or other class requirements so that appropriate arrangements can be made. Please see me as soon as possible.

COLLEGE OF LIBERAL ARTS AND SCIENCES POLICIES AND PROCEDURES: This course is governed by the policies and procedures of the College of Liberal Arts. These policies address
* the administrative home of the course;
* electronic communications;
* academic fraud;
* students with disabilities;
* procedures for student complaints;
* sexual harassment policy;
* weather emergencies.
These policies can be found at