STAT: 6301
Probability and Stochastic Processes II
11:30A - 12:20P MWF 75 SH
Spring 2019
Stramer

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

Prerequisites: 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 9:45 am to 11:15 am, 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 Tuesday March 5 from 6:30-8:30 p.m. 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.

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.

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.
https://clas.uiowa.edu/faculty/teaching-policies-resources-syllabus-insert