**Probability and Stochastic Processes II**  
Spring 2007

**Instructor:** Prof. Osnat Stramer 372 SH, 335-3182  
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Dept. of Statistics & Actuarial Science, 241 SH, 335-0712. Prof. Luke Tierney, Chair

**Office hours:** Monday 3:30-4:45, Wednesday 3:30-5:00 p.m. or by appointment.

**Time & Location:** 2:30P - 3:20P MWF 66 SH

**WWW:** For selected course material such as handouts, homework assignments and solutions  
Go to http://icon.uiowa.edu

**Required text** -- Robert & Casella, *Monte Carlo Statistical Methods*, 2nd ed (Springer) 0387212396. We will cover parts of chapters 1, 6, 7, 8, 9, 10.

**References:** Markov Chains and Stochastic Stability by S.P. Meyn and R.L. Tweedie  
http://www.probability.ca/MT/

**Lectures & Worksheets:** Please bring your text-book to classes.

**Assignments:** Assignments will be given each Wed. on Icon and be collected the following Wed.

**Quizzes:** A few announced quizzes will be given.

**EXAMS:**  
**Midterm:** Tuesday, March 27, 5:30-7:30 PM  
**FINAL:** Thursday, May 10, 2:15-4:15 PM

**GRADING:**  
Homework 30%  
Quizzes 20%  
Midterm 20%  
FINAL EXAM: Thursday May 10 4:30-6:30 30%

**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.

**Student complaints concerning faculty actions:** University policies regarding academic misconduct can be found at http://www.clas.uiowa.edu/students/academic handbook/