
Statistics 7540
Stochastic Processes
Spring 2016

CONTACT INFORMATION

Lecturer Radu Herbei, Ph.D.
herbei@stat.osu.edu
Office hours: 223 Cockins Hall, Tuesdays 12:00pm-1:00pm.

CLASS INFORMATION

Location: Lecture: MWF 9:10am – 10:05am, Cockins Hall 232
Website: <http://academics.rherbei.com/>
References – *A First Course in Stochastic Processes*, Second Edition,
by S. Karlin & H. M. Taylor, Academic Press, NY, 1975.
– *Probability and measure*, Second Edition,
by P. Billingsley, John Wiley & Sons, 1986.
– Other references will be mentioned in class.

COURSE DESCRIPTION

STAT 7540 is an advanced probability course, building on the material introduced in STAT 7201 as well as other advanced theoretical and applied statistics courses. Students will learn about advanced probability models which are used to describe various types of dependency between random variables.

PREREQUISITES

STAT 7201 or equivalent, or permission of instructor.

EVALUATION

Homework – 25%, Midterm I – 25%, Midterm II – 25%, Final exam – 25%.

HOMEWORK

Homework will be assigned regularly. Late assignments will **NOT** be accepted for **ANY** reason. Students are required to write clear and detailed answers to all homework problems. You are encouraged to discuss homework problems with other students but you have to prepare and present your own solutions. **Do not copy** any part of a homework. Feel free to ask me for help after you have made an attempt to solve the problems.

MIDTERMS AND FINAL EXAM

There will be two **midterms** and one **final exam**. All exams are in-class and closed notes, book & neighbors. The final exam will be comprehensive.

Midterm I will be on **Friday, February 5, 2016** in class.

Midterm II will be on **Friday, March 11, 2016**, in class.

The **Final exam** will be on **Friday, April 29, 2016, 10:00am - 11:45am**, in class.

ATTENDANCE POLICY

It is strictly required to attend all the classes. It is the student's responsibility to make up for the material covered in class during any absence.

SPECIAL ACCOMMODATIONS

If you need any accommodations based on the impact of a documented disability, contact the instructor privately to discuss specific needs, within a week. You should also contact the Office of Disability Services to coordinate special accommodations.

ACADEMIC MISCONDUCT

Academic misconduct **will not be tolerated** and will be dealt with procedurally in accordance with university policy.

DISCLAIMER

This syllabus should be taken as a fairly reliable guide for the course content. However, you cannot claim any rights from it and in particular I reserve the right to change the methods of assessment. Official announcements will ALWAYS be those made in class.