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,
  – Probability and measure, Second Edition,
  – 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
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.