

**MAT 526, INTRODUCTION TO STOCHASTIC PROCESSES
SPRING 2014 SYLLABUS**

Instructor: Thomas John, Ph.D. **Office:** Carnegie 219A, x1587, thjohn@syr.edu
Class: TTh 9:30-10:50AM Carn 119 **Office Hours:** TTh 2-3 PM (or by appointment).

Text: *An Introduction to Stochastic Modeling*, 4th Ed., by Pinsky & Karlin, ISBN: 9780123814166.
Supplementary: *Introduction to Probability*, Grinstead & Snell, dartmouth.edu/~chance (see the ink in the lower left corner for the publicly available GNU book).

Course Description: This is a first course in the theory of stochastic processes. Topics to be covered include Markov chains, branching processes, the Poisson process, and queuing theory. (*From University Course Catalogue: Discrete time Markov chains, Poisson process, continuous time Markov chains and other selected stochastic processes.*)

Prerequisite: MAT 521 or graduate standing in mathematical sciences.

Grading: There will be 3 tests and a cumulative final. The tests (20% each), the final (25%), and homework (15%) will be used to determine the final course grade. The dates for the tests will be announced in class at least 1 week ahead. If you miss any exam for a valid reason, an appropriate adjustment will be made to your point total at the end of the semester. There will be no make-ups and there will be no extra credit assignments given.

CUMULATIVE FINAL EXAM: Wednesday, 5/7/2014, 8:00AM - 10:00AM.

Homework: Homework problems will be assigned frequently. These will be announced in class. It is your responsibility to be aware at all times of which homework problems are assigned.

Attendance: You are expected to attend every class. If you miss a class, it is your responsibility to obtain a copy of the lecture notes for that class from another student. You are also responsible for any announcements made during that class.

Cell Phones: Cell phones should be turned off and put away during class. Calculators on cell phones may not be used on tests.

Calculator: TI-83/84/84+ is recommended. Carnegie library lends calculators for 3 hours.

Learning Goals and Expectations: Students are expected to use and understand basic mathematical notations; select and apply an appropriate mathematical model for certain elementary probabilistic problems; and do basic hand calculations with accuracy.

Academic Integrity: The Syracuse University Academic Integrity Policy holds students accountable for the integrity of the work they submit. Students should be familiar with the Policy and know that it is their responsibility to learn about instructor and general academic expectations with regard to academic integrity. Serious sanctions can result from academic dishonesty of any sort. For the complete policy, see <http://academicintegrity.syr.edu>.

Disabilities: If you believe that you need accommodations for a disability, please contact the Office of Disability Services (ODS), <http://disabilityservices.syr.edu>, located in Room 309 of 804 University Avenue, or call (315) 443-4498 for an appointment to discuss your needs and the process for requesting accommodations.