



STAT 380

Introduction to Stochastic Processes

Spring 2012
Day Course

Students requiring accommodations as a result of disability, must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Instructor: [Dr. Jinko Graham](#)

Prerequisite:

STAT 280 or STAT 285 and MATH 251. Students with credit for STAT 490 or MATH 495 taken in 2003-3 may not subsequently receive credit for STAT 380.

Textbook:

Introduction to Probability Models (10th Edition) by: S.M. Ross; publisher: Academic Press

Calendar Description:

Review of discrete and continuous probability models and relationships between them. Exploration of conditioning and conditional expectation. Markov chains. Random walks. Continuous time processes. Poisson process. Markov processes. Gaussian processes. **Quantitative.**

Outline:

1. Review: Chapters 1,2,3
2. Discrete Time Markov Chains
3. Poisson Processes
4. Continuous Time Markov Chains
5. Some applications

Computing requirements:

Students should feel comfortable in some programming environment, such as R.

Grading Scheme:

Assignments – 15%
Midterms – 40%
Final – 45%

The grading is subject to change.

Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required of all members of the University. Please consult the General Guidelines of the calendar for more details.

Students looking for a Tutor should send an email to stat@sfu.ca with “Tutor Request” in the subject line.
Please only include information that you would like forwarded to our tutors mailing list.