STAT 483/583: Stochastic Processes I
Syllabus for Fall 2014

• Instructor: Prof. Rama T. Lingham
  – Office: DuSable 359E
  – Office Hours: Monday and Wednesday 1:30pm to 2:20pm, Tuesday 3:00pm to 3:50pm and by appointment
  – Phone: 815-753-6799
  – Email: rama@math.niu.edu (for emergencies only)

• Pre-requisites: STAT 470 / 570 or consent of the Division of Statistics.


• Coverage of Topics: Selected material from chapters 3 to 5, 10, 11 of the Text.

• Learning outcomes for STAT 483 / 583:
  1. Capacity to formulate scientific problems involving basic stochastic process models.
  2. Learn mathematical foundations of material relevant to actuarial exams MFE / 3F of SOA/ CAS.

• Course Regulations:
  1. You may receive course information by email through MyNIU / Blackboard. Please make sure that you can open and read jpg, pdf and MS-Word 2010 files from my emails. Not checking for information sent to your NIU-email on a daily basis is not an acceptable excuse for you not to follow my instructions.
  2. Homework will be assigned in class or via email, and will be due at times announced. It is the responsibility of the student to keep track of which assignments are due when. Make a friend or two in this class just in case you are unable to attend the lectures (see item 17 below). Late assignments will NOT be accepted unless your emergencies can be confirmed with written documentation.
  3. Assignments are to be neat and presented logically on loose-leaf paper. If more than one sheet of paper is used, the assignment must be stapled together. Please do not ask faculty for use of a stapler. Spiral paper is unacceptable. You are to show all your work. If your assignments are messy, disorganized or do not follow the stated instructions, you will not receive any credit for those assignments.
  4. The maximum possible points for all of the homework during the semester will be 100. Your homework points will be computed by first computing your average homework grade for the semester as a percentage. You will then receive that percentage of the 100 points.
5. Please note that, because of the quick pace of this course, it is unlikely that all of your homework will be graded and returned to you before the exams. You may want to make copies of your homework before turning it in.

6. Two mid-term exams, each worth 100 points, will be given at times to be announced. A Comprehensive Final Exam, worth 150 points, will be given in the regular lecture room on Monday, December 8, 2014, from 4:00p.m. to 5:50p.m. All exams are closed-book and closed-notes. You are encouraged to bring only a hand-held scientific calculator and up to two (four)-sheets of only formulas for the mid-term (final) exams. You will receive a zero if your formula sheets contain definitions, examples and home-work problems. However, they can include general formulas and results we discuss in the lectures or from the book. Sharing of calculators is prohibited.

7. To prepare for the exams, use my Home Work assignments and notes you take from my Lectures as your primary guides. Keep a cumulative summary of all results and examples, without proofs, etc., from the lectures. To earn good grades, you will have to practice re-deriving proofs of results, and re-doing examples, discussed in the lectures before exams using this cumulative summary.

8. During exams, you are not allowed to use anything except a hand-held calculator in which you cannot save any information about the course.

9. In STAT 583, home-work, exams, etc., may be given that are more challenging relative to what I give in STAT 483, per policy of the graduate school.

10. There is no extra credit given in this course. Please do not even ask!

11. Grade Structure: The final course grade is based on the percentage of 450 (maximum possible points) that you earn in this paired course. For students in STAT 483, a scale of 86%, 83%, 79%, 76%, 73%, 69%, 66%, 54%, will be used as cut-points for the grades A, A-, B+, B-, C+, C, D respectively; an F grade will result if you score less than 54%. For students in STAT 583, a scale of 90%, 87%, 83%, 80%, 77%, 73%, 70%, 65%, 60%, will be used as cut-points for the grades A, A-, B+, B-, C+, C, C-, D respectively; an F grade will result if you score less than 60%.

12. Please note that a grade of incomplete (I) will only be considered for students who are passing the course, but cannot complete the course due to health or family reasons. A grade of incomplete will not be assigned to anyone who is not passing the course at the time of the request.

13. Make-up mid-term exams will not be given. If you were to have a serious medical problem, or an emergency in your immediate family that prevents you from taking one mid-term exam, please contact me as soon as possible. Should such instances be properly documented, you may be allowed to take the final exam so that it will be worth 250 points instead of the usual 150. The remaining aspects of your grade will be computed as outlined above.
14. The syllabus, homework assignments and their answers, etc., will be posted on the NIU BlackBoard. Please compare all your scores with what are posted on the Blackboard upon receiving them. Any discrepancies between your record and the Blackboard must be e-mailed to the grader, Mr. Philippe Dovoedo at philippe.dovoedo@yahoo.com no later than one week from the time you receive it; after that the blackboard data will be final. **Discussions of any type about homework, etc., with the grader are strictly prohibited; just meet with the instructor if you need help.**

15. Due to privacy concerns, I will not discuss grades using email or the telephone. You must meet with me in person to discuss your grades.

16. **Accessibility Statement:** Northern Illinois University is committed to providing an accessible educational environment in collaboration with the Disability Resource Center (DRC). Any student requiring an academic accommodation due to a disability should let his or her faculty member know as soon as possible. Students who need academic accommodations based on the impact of a disability will be encouraged to contact the DRC if they have not done so already. The DRC is located on the 4th floor of the Health Services Building, and can be reached at 815-753-1303 (V) or drc@niu.edu.

NIU’s updated policies on Academic Integrity, Attendance, and Accommodations for Students with Disabilities are now available at

http://www.niu.edu/stat/courses/pdfs/Accessibility_Statement.pdf

Please read carefully this important document, as your full compliance with the updated policies in this document is required in this class.

17. **Attendance:** There is no mandatory attendance requirement for this class. Please note, however, that if you frequently miss class, the instructor reserves the right to deny office hour privileges to you. Further, it is your responsibility to be sure that your work is turned in on-time and that you get the lecture notes and announcements, if any, from a student in the class. My notes will not be available to students.

18. **CHANGES:** This syllabus may be amended at any time. Changes will be announced in the lectures or by email.