STAT 483/583: Stochastic Processes I
Syllabus for Fall 2012 – Amended on 09/26/12

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Office Hours: Tuesday, Thursday, 1:00 pm - 1:50 pm and
       Wednesday 11:00 am – 11:50 am, and by appointment
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1.  **Pre-requisites:** STAT 470 or consent of the Division of Statistics.

2.  **TEXT** (recommended): Introduction to Probability Models, 10th Edition (ISBN: 978-0-12-375686-2), Sheldon Ross, Publisher: Elsevier (*note: we will cover some of the topics in Chapters 3 to 5, 10, 11 of the Text Book*). A few copies of the book will be kept in the reserve unit (Room104) of the Founders Library for your use while in the library. You can obtain additional practice on material before Markov Chains (i.e., prior to chapter 4 in Ross’ text) from Chapters 5/6 of the current Text book for STAT 470/472, Wackerly, et. al's Mathematical Statistics, 7th edition, ISBN: 978-0-495-11081-1.

3.  **HOMEWORK AND EXAMS:**

   (a) Assignments will be given periodically and will be worth 100 points. Due dates will be announced in the lecture. At the end of the semester, your homework scores will be combined into a percentage and your homework assignments will earn that percentage of 100. Follow common sense rules such as using loose-leaf paper and stapling your homework when you turn in assignments. You are encouraged to get help from the instructor, as needed, when doing homework. You will receive **zero points** for any homework if you answer it with the help of anyone other than the instructor.

   (b) 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 Graham 341 on Tuesday, December 11, 2012, from 4:00pm to 5:50pm. The schedule for the final exam will be announced later in the semester. 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.

   (c) To prepare for the exams, use 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.**
The syllabus and other course documents will be posted on the Blackboard at [www.webcourses.niu.edu](http://www.webcourses.niu.edu). Please check your homework / mid-term exam scores on the NIU Blackboard upon receiving them. Any discrepancies between your record and the Blackboard must be e-mailed to the grader, Mr. Qi Jiang, at jiang@math.niu.edu no later than one week from the time you receive it; after that the Blackboard data will be final. Discussions about homework, etc., with the grader are prohibited; just meet with the instructor if you have questions.

4. **COURSE GRADE:** The final course grade is based on the percentage of 450 maximum points that you earn in this paired course. For students in STAT 483, a scale of 85%, 75%, 65%, 55% will be used as cut-points for the grades A, B, C, D respectively; an F grade will result if you score less than 55%. 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, B-, C+, C, C-, D respectively; an F grade will result if you score less than 60%.

5. 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/Policy-Academic-Integrity-Attendance-Accommodations-for-Students-with-Disabilities-Fall2012.pdf](http://www.niu.edu/stat/courses/pdfs/Policy-Academic-Integrity-Attendance-Accommodations-for-Students-with-Disabilities-Fall2012.pdf)

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

6. **ATTENDANCE:** You need to have valid reasons, and obtain permission ahead of schedule from the instructor, for missing classes. In case you miss any class due to emergencies, please provide the instructor documented reasons for your absence. Further, it is your responsibility to get the lecture notes and announcements, if any, from another student if you miss classes. My notes will not be available to students.

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