Syllabus

Course Information

- Stochastic Processes I
- Monday, Wednesday 5:30 – 6:50, 328 Madison Hall

Instructor

- Dongsheng Wu
- 339 A Madison Hall
- 824-6676
- dongsheng.wu@uah.edu
- Office Hours: Monday, Wednesday 2:30 – 4:30, or by appointment (e-mail).

Text


References


Course Outline

1. Review of Probability Theory
2. The Poisson Process
3. Renewal Processes
4. Markov Chains
5. Continuous-time Markov Chains (If time permits.)
Test Schedule

- Midterm Exam: Wednesday, October 11
- Final Exam: Wednesday, December 13, 6:30 – 9:00 p.m.

Grading

- Graded Homework: 50%
- Midterm Exam: 25%
- Final Exam: 25%

Homework Policy

**Importance:** The homework is a critical part of the course. Doing the homework is the way to master the material. Everyone is strongly encouraged to do the homework.

**Weekly assignments:** Homework will be assigned once a week, usually on Monday. It is usually due at 5:30pm at the beginning of class a week later.

**Collaboration and Assistance:** Students are allowed to collaborate with other students on the homework. Indeed it can be a good learning experience to work together with other people. Students may also get help from non-students. However, each student is expected to submit a separate homework.

**Grading:** Homework will be graded, provided that it is turned in on time. Credit (partial) will be given for homework turned in late. It is better to turn in whatever has been completed when it is due, and then do the rest later, if it cannot be done at the scheduled time.

**Solutions:** I will try to provide solutions to the assigned homework. For selected problems at the end of each chapter, solutions are provided, so they can be consulted while the homework is being done (hopefully, after an independent effort has been made).