

STAT 4370 / 5370  
Stochastic Processes  
2018/2019 Fall

**Instructor:** Dr. Lam Ho  
**Time:** MWF 10:35 - 11:25 (Sep 04, 2018 - Nov 30, 2018)  
MT 10:35 - 11:25 (Dec 03, 2018 - Dec 04, 2018)  
**Location:** LSC-COMMON AREA C214  
**Office hours:** 13:00-14:00 MWF  
**Office:** CHASE building 301  
**Phone:** 902-494-1069  
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**Course Description:** The theory and application of stochastic processes.

**Course Prerequisites:** STAT 3360.

**Textbook:** Introduction to Probability Models, Sheldon Ross (11th Edition).

**Course Assessment:** There are homework assignments, 1 midterm exam and 1 final exam. The exams are open-book (no electronic assistance). The schedules for the exams:

- Midterm: TBA
- Final: TBA

Your numerical grade is computed as follows:

Component	Weight (% of final grade)
Assignments	50%
Midterm	20%
Final	30%

Conversion of numerical grades to Final Letter Grades follows the Dalhousie Common Grade Scale

<b>A+</b> (90-100)	<b>B+</b> (77-79)	<b>C+</b> (65-69)	<b>D</b> (50-54)
<b>A</b> (85-89)	<b>B</b> (73-76)	<b>C</b> (60-64)	<b>F</b> (<50)
<b>A-</b> (80-84)	<b>B-</b> (70-72)	<b>C-</b> (55-59)	

**Course Policies:**

- No late assignments will be accepted.
- Assignments can be hand-written (legible) or typed.
- Make-up exams can only be arranged in exceptional circumstances such as illness (with medical certificate). In such circumstances, the students must inform the instructor as soon as possible and provide proof.
- The students are responsible for making aware of any announcement regarding the course during class.

**Course Content:**

Topics
Probability and Conditioning
Markov Chains
Poisson Processes
Continuous Time Markov Chains
Additional Topics