



DEPARTMENT OF MATHEMATICS AND STATISTICS
COURSE OUTLINE

Course: Statistics 507- Introduction to Stochastic Processes **Dates:** September 12, 2016–December 09, 2016

Lecture	Day	Time	Location	Instructor	Office	Phone	Email	Office Hours
01	MWF	15:00-15:50	MS 217	Anatoliy Swishchuk	MS 552	220-3274	aswish@ucalgary.ca	TR 11:00 am-12:00pm

Desire 2 Learn (D2L): d2l.ucalgary.ca

Department of Mathematics and Statistics – MS476 Telephone number – 403-220-5210

Course webpage: <http://people.ucalgary.ca/%7Easwish/stat507F16.html>

1. **Prerequisites:** . Mathematics 321; or Statistics 321.

see Section 3.5C of Faculty of Science www.ucalgary.ca/pubs/calendar/current/sc-3-5.html and Course Descriptions: www.ucalgary.ca/pubs/calendar/current/course-desc-main.html)

2. **Grading:** The University policy on grading and related matters is described in sections F.1 and F.2 of the online University Calendar. In determining the overall grade in the course the following weights will be used:

Quizzes (2)	20%
Midterm Test (1)	30% (October 31 st)
Final Examination	50% (To be scheduled by the Registrar)

Each piece of work (assignment, midterm test or final examination submitted by the student will be assigned a percentage score. The student's average percentage score for the various components listed above will be combined with the indicated weights to produce an overall percentage for the course, which will be used to determine the course letter grade. The conversion between course percentage and letter grade is given below:

Letter Grade Conversions	
Letter Grade	% range
A+	>95
A	88–94.5
A-	84–87.5
B+	80–83.5
B	76–79.5
B-	72–75.5
C+	68–71.5

C	64–67.5
C-	60–63.5
D+	55–59.5
D	50–54.5
F	<50

- 3. Missed Components of Term Work:** The regulations of the Faculty of Science pertaining to this matter are found in the Faculty of Science area of the Calendar in [Section 3.6](#). It is the student's responsibility to familiarize himself/herself with these regulations. See also Section E.6 of the University Calendar. In the unlikely event of a health problem, the [Physician/Counsellor Statement Form](#) must be accompanied by either "[Application for Deferred Final Examinations](#)" or an "[Application for Deferment of Term Work](#)" in order to gain approval for such request. For all other missed term work such as quizzes, assignments or midterms, the [Physician/Counsellor Form](#) must be handed directly to your course instructor for approval.
- 4. Course Materials:** *Introduction to Probability Models* (10th edition) by Sheldon M. Ross, Academic Press, 2010. (Additional Source: *Applied Stochastic Processes* by Ming Liao, CRC Press, 2014). Sold in the University Bookstore. **Unless otherwise noted by the instructor, all D2L/course webpage materials including lecture notes, lab worksheets and solutions, will be removed from the course site on January 10, 2017.**
- 5. Examination Policy:** All quizzes, midterm test and final exams are closed-book. Calculators are permitted, and the use of any other materials, such as books, notes, internet, emails and cell phones, is prohibited. Students should also read the Calendar, Section G, on Examinations.
- 6. OTHER IMPORTANT INFORMATION FOR STUDENTS:**
- (a) Academic Misconduct:** (cheating, plagiarism, or any other form) is a very serious offence that will be dealt with rigorously in all cases. A single offence may lead to disciplinary probation or suspension or expulsion. The Faculty of Science follows a zero tolerance policy regarding dishonesty. Please read the sections of the University Calendar under [Section K](#). Student Misconduct to inform yourself of definitions, processes and penalties
- (b) Assembly Points:** In case of an emergency during class time, be sure to FAMILIARIZE YOURSELF with the information on [assembly points](#).
- (c) Academic Accommodation Policy:** Students with documentable disabilities are referred to the following links: [Calendar entry on students with disabilities](#) and [Student Accessibility Services](#). Students needing an Accommodation in relation to their coursework or to fulfill requirements for a graduate degree, based on a Protected Ground other than Disability, should communicate this need, preferably in writing, to the Associate Head of Mathematics and Statistics, Jim Stallard, by email at jbstall@ucalgary.ca or by phone at 403-220-3953.
- (d) Safewalk:** Campus Security will escort individuals day or night (<http://www.ucalgary.ca/security/safewalk/>). Call 403-220-5333 for assistance. Use any campus phone, emergency phone or the yellow phones located at most parking lot pay booths.
- (e) Freedom of Information and Privacy:** This course is conducted in accordance with the Freedom of Information and Protection of Privacy Act (FOIPP). As one consequence, students should identify themselves on all written work by placing their name on the front page and their ID number on each subsequent page. For more information see also <http://www.ucalgary.ca/secretariat/privacy>.

- (f) **Student Union Information:** VP Academic Phone: 220-3911 Email: suvpaca@ucalgary.ca.
SU Faculty Rep. Phone: 220-3913 Email: sciencerep@su.ucalgary.ca; [Student Ombudsman](#).
- (g) **Internet and Electronic Device Information:** You can assume that in all classes that you attend, your cell phone should be turned off unless instructed otherwise. Also, communication with other individuals, via laptop computers, Blackberries or other devices connectable to the Internet is not allowed in class time unless specifically permitted by the instructor. If you violate this policy you may be asked to leave the classroom. Repeated abuse may result in a charge of misconduct.
- (h) At the University of Calgary, feedback provided by students through the Universal Student Ratings of Instruction (USRI) survey provides valuable information to help with evaluating instruction, enhancing learning and teaching, and selecting courses (www.ucalgary.ca/usri). Your responses make a difference - please participate in USRI Surveys.
- (i) **Internet and Electronic Device Information:** You can assume that in all classes that you attend, your cell phone should be turned off unless instructed otherwise. Also, communication with other individuals, via laptop computers, Blackberries or other devices connectable to the Internet is not allowed in class time unless specifically permitted by the instructor. If you violate this policy you may be asked to leave the classroom. Repeated abuse may result in a charge of misconduct.

Attendance: It is important to attend all lectures, as this course makes use of earlier material in following chapters. Your in-class notes will be an easy and effective way to review the course.

Assignments: Over the course of the term, there will be assignments given periodically from the text that all students are expected to work on. The assignments are not for credit, and are to be neither turned in nor marked. The assignments are aimed at assisting you in your study of the course material and preparing you for exams. The solutions will be posted on the course website. It is highly recommended that you try to complete each question on your own before checking the answers, since this will provide the best preparation for success in this course.

Quizzes: The two quizzes (worth 10% each) will take place on Mondays, October 5th and November 30th during regular lecture time in room SA 124A. They will be 50-minute and closed-book tests. It is strongly recommended that you show up early.

Midterm Test: The midterm test (worth 30%) will take place on Monday, October 3rd during regular lecture time in room MS 217. It will be a 50-minute and closed-book test. It is strongly recommended that you show up early.

Final Exam: The final exam (worth 50%) will be a two-hour and closed-book exam. The final exam will be scheduled by the Registrar later the semester.

Exam Aids: A simple scientific calculator (not a programmable or graphing calculator) will be allowed in any test. The use of any other materials, such as books, notes, internet, emails and cell phones, is prohibited in any test. If necessary, a formula sheet will be provided for a test, and in this case it will be uploaded to course website before the test for you to be aware what formulas will be given.

Missed Course Components: There will be no makeup quizzes or midterm test. Any student missing a test for reasons beyond the student's control will have the corresponding weight moved to the final exam, and in this case the student must submit valid medical certificate or written verification.

Use of Course Website: The course website will be used extensively for posting announcements, assignments, solutions, grades, etc. So make sure you check the website regularly.

Important Dates:

September 12	Lectures begin
October 10	Thanksgiving Day (No class)
October 3	Quiz #1 in MS 217
October 31	Midterm test
November 10-13	Reading Days (No class)
November 28	Quiz #2 in MS 217
December 9	Lectures end