Course Information

STAT 8273-10 Stochastic Processes
Spring 2012

Lectures:  T 6:10 – 8:40 PM at Room #315, 1957 E Street NW

Instructor: Dr. Srinivasan Balaji, Assistant Professor

Office Address: Department of Statistics,
Room #564
Rome Hall, 801 22nd Street
Telephone Number: 202-994-3383
E-mail: balaji@gwu.edu

Office Hours: Mondays 4:30 PM – 5:30 PM; Tuesdays 2:00 – 3:00 PM


Course Description:

The course will be an introduction to Stochastic processes covering the following topics: Basic Probability Review, Poisson Processes, Renewal theory, Markov Chains, Martingales, Random Walks and Brownian motion and their applications. We will mainly use the text by Sheldon Ross on Stochastic Processes. For the later part of the course we will use parts of the book by Varadhan. If time permits we will also give a measure theoretic introduction to Stochastic processes in the last few classes.

Course Prerequisites: Stat 201, Math 33 (Multivariable Calculus), Math 124 (Linear Algebra)

Quizzes and Exams

Homework Assignment will be assigned periodically. The lowest homework score will be dropped. There will be a midterm and a Final exam. All exams are closed book.
There will be a final project presentation in the last class. There will be a presentation by students on a total of 12 to 13 topics. These will be presented by a group of two students for 15 minutes. You will also submit a report on the final project.

There will be two in class quizzes (for 20 to 30 minutes) around the 4th and 11th week of the classes.

**Midterm Exam: Tuesday, March 6, 2012**
**Final Exam: Exam Week**

**Grading Policy**

Final grade is computed as follows:

- Homework Assignment: 20%
- Quizzes: 10%
- Midterm Exam: 30%
- Final Exam: 30%
- Final Project and presentation: 10%

**ACADEMIC INTEGRITY**

I personally support the GW Code of Academic Integrity. It states:: “Academic dishonesty is defined as cheating of any kind, including misrepresenting one's own work, taking credit for the work of others without crediting them and without appropriate authorization, and the fabrication of information.” For the remainder of the code, see: [http://www.gwu.edu/~ntegrity/code.html](http://www.gwu.edu/~ntegrity/code.html)

**SUPPORT FOR STUDENTS OUTSIDE THE CLASSROOM**

**DISABILITY SUPPORT SERVICES (DSS)**

Any student who may need an accommodation based on the potential impact of a disability should contact the Disability Support Services office at 202-994-8250 in the Marvin Center, Suite 242, to establish eligibility and to coordinate reasonable accommodations. For additional information please refer to: [http://gwired.gwu.edu/dss/](http://gwired.gwu.edu/dss/)

**UNIVERSITY COUNSELING CENTER (UCC) 202-994-5300**

The University Counseling Center (UCC) offers 24/7 assistance and referral to address students' personal, social, career, and study skills problems. Services for students include:

- crisis and emergency mental health consultations
- confidential assessment, counseling services (individual and small group), and referrals

[http://gwired.gwu.edu/counsel/CounselingServices/AcademicSupportServices](http://gwired.gwu.edu/counsel/CounselingServices/AcademicSupportServices)
SECURITY
In the case of an emergency, if at all possible, the class should shelter in place. If the building that the class is in is affected, follow the evacuation procedures for the building. After evacuation, seek shelter at a predetermined rendezvous location.