The George Washington University
Department of Statistics

STAT 8273 - Section 10
Stochastic Processes
Spring 2015

Days: Tuesday
Meeting Time: 6:10 - 8:40pm
Classroom: FNGR 221

Instructor: Winfried Barta
Office address: Old Main Room 301 E (1922 F St NW)
Telephone: (202) 994-7514
Email: barta@gwu.edu
Office hours: Monday 5-6pm in Old Main 301 E

Teaching Assistant: Yarong Feng
Email: yfeng14@gwu.edu
Office hours: Friday 2-3pm in Old Main 301 A

Required Textbook:
By Sheldon Ross, New York, Wiley.

Course Description:
This course is an non-measure theoretic introduction to the theory and applications of Stochastic Processes.

Learning outcomes

As a result of completing this course, students will be able to:

1. Understand basic models of stochastic processes and their analysis.
2. Identify situations in science, engineering, and statistics that are amenable to modeling by stochastic processes.
3. Perform a probabilistic analysis of those stochastic process models, and interpret the results in terms of the relevant applications.

Prerequisites:

Stat 6201.

Grading Policy

Midterm (30%)
Homework (35%)
Final (35%)
Class participation (0-5%)

Note that these add up to 100-105%.

Class Policies

Late work: Will not be accepted. If you turn in your homework late, you get zero points.
Make-up exams: Except for emergencies with proper documentation, there will be absolutely no make-ups; you missed an exam, you failed it.

Blackboard

Please check Blackboard frequently, as there may be assignments, announcements, and material passed to the class via this electronic medium during the week. You can find it at

http://blackboard.gwu.edu/

You need to login, using your NetID and password. You should also check your Email regularly, as some announcements regarding the class might be sent via Email.
University Policy on Religious Holidays:
1. Students should notify faculty during the first week of the semester of their intention to be absent from class on their day(s) of religious observance;
2. Faculty should extend to these students the courtesy of absence without penalty on such occasions, including permission to make up examinations;
3. Faculty who intend to observe a religious holiday should arrange at the beginning of the semester to reschedule missed classes or to make other provisions for their course-related activities

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

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/

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

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.