Stat 492 (498):
Introduction to Stochastic Processes, II
Winter, 2014

Time: 10:30 - 12:00 TTh (lecture)

Place: Padelford C14A, CSSS Conference Room

Professor: Jon A. Wellner
Office: B320 Padelford
Phone: 543-6207
e-mail: jaw@stat.washington.edu

Office Hours: 1:30 - 3:30 MWF; or by appointment

Textbooks: Durrett, *Essentials of Stochastic Processes*;
                                     Karlin and Taylor,
                                         A First Course in Stochastic Processes, 2nd Edition

Homework: Handed out on Tuesday; due following Tuesday.

Teaching Assistant: Shuliu Yuan
                                     Office: Padelford B224; yuansl@u.washington.edu

Prerequisites: Math/Stat 395, Probability II,
                                         and successful completion of Math/Stat 491

Course Content: See accompanying outline.

Grading: Homework: 20%
                                     Midterm: 20%;   13 February (in class)
                                     Project: 20% (due Friday 14 March)
                                     Final: 40%;   17 March (Monday)
                                     (Scheduled time & date: 10:30-12:20, Monday, March 17).

Course Web site: http://www.stat.washington.edu/
                                              /jaw/COURSES/491-2/fw.13-14.html

Policies and Expectations: see next page .

Attendance at all class sessions is very important. Regular attendance counts and I pay attention to this. I will lower the grade you "earn" for lack of attendance and tardiness. Learning is a partnership and you need to do your part.

Expectations: You are expected to study the entire sections of the text(s) that are assigned and not just the examples or theory discussed in class. Doing problems is the best way to learn. Approaches and ways of thinking will be discussed in class. To learn to use them you will need to do all the HW.

Policies regarding phones and computers: Cell phones should be turned of (or set to vibrate only) during class. Likewise for laptop computers. Use class time to understand the lectures and take part in discussions.

Homework due dates: Weekly HW assignments are due at the beginning of class on Tuesdays. Late HW will not be accepted.

Homework format: Write your name, the Problem Set number, and the date assigned in the upper right hand corner. Staple homework pages together. Write solutions neatly and legibly using complete English sentences.