Math 438 Introduction to Stochastic Processes

Fall 2013

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Class Hours: TuTh @ 2:30 – 3:45 PM @ MH 182H  
Place: MH 416

Office Hours: TuTh @ 3:50 PM – 5:20 PM

Course Material


Introduction to Stochastic Processes, Second by Gregory Lawler; Second Edition; Chapman and Hall/CRC (Probability Series)

We will cover the first seven chapter s of the text book. If time allows we will cover the last two chapters (reliability and renewal and branching and other random process). The topics will be random variables, generating functions, conditional expectations; gambling problems; random walks; Markov chains; Poisson process; birth and death processes; queues.

E-mail address

You are required to send an e-mail containing the following information to me, no later than August 30, 5:30 PM. The subject line of the email should be “Math 438” and the body should include: Your complete name (first and last name), an e-mail address that you check regularly (not necessarily your school e-mail; you can have multiple emails). Your email address will be used for various communications.

Attendance

Class attendance is required and preparatory reading will be assumed. If any attendance issue arises, especially in regard to exams, it is up to the student to keep the instructor aware. All electronics including cell phones, watch alarms, etc., must be turned off before entering the classroom and left off until lecture is over for the evening.
Keys to Success

The best and only way to succeed in this course is to solve as many problems as you can. I strongly recommend that you solve a lot more problems than those asked on the assignments, and also you spend a substantial amount of time reading the text on your own.

Homework

The students are responsible for solving problems at the end of the chapters. Specific problems will be collected to be graded.

Midterm and Final Exams

Exam 1: October 3, Thursday
Exam 2: November 21, Thursday
Final: December 19, Thursday; 2:30 – 4:20 PM

Make-up policy

There is no make-up exams. So check your schedule to ensure that you have no time conflicts with the above exam schedules. The instructor reserves the right to change the dates of any exams.

Grading

Your final grade will be based on homework and exams. Homework will count for 20%, each midterm exam 25%, and your final exam for 30%. Letter grades with plus-minus will be assigned based on the distribution of the total scores. In borderline cases, I reserve the right to raise any student's semester grade for contributing to our class with a positive attitude, hard work, and active participation.

Important Dates

September 10 (Tuesday): Last day for students to ADD with a permit. All permits expire at midnight on September 10.
September 10 (Tuesday): Last day for students to DROP without a grade of “W”. Students drop using Titan Online.
October 4 (Friday): Last day the Math Department will be flexible on the approval of late withdrawal requests. Beginning Monday, October 7, students must have a serious and compelling reason for withdrawing (e.g. medical reason) and must provide supporting documentation for their reason.
November 15 (Friday): Last day to withdraw with a truly serious and compelling reason that is clearly
beyond the student’s control. Students must document their reason. See Math Department for more info.

Disability accommodations

The University requires students with disabilities to register with the Office of Disabled Student Services (DSS), located in UH-101 and at (714) 278 – 3112, in order to receive prescribed accommodations appropriate to their disability. Students requesting accommodations should inform the instructor during the first week of classes about any disability or special needs that may require specific arrangements or accommodations related to attending class sessions, completing course assignments, writing papers or

Academic integrity

Students who violate university standards of academic integrity are subject to disciplinary sanctions, including failure in the course and suspension from the university. Since dishonesty in any form harms the individual, other students and the university, policies on academic integrity are strictly enforced. I expect that you will familiarize yourself with the academic integrity guidelines found in the current student handbook (see the website at the following address:

http://www.fullerton.edu/deanofstudents/judicial/policies.htm).

Examples of actions that constitute academic dishonesty include, but are not limited to:

1. Unacceptable examination behavior, i.e. communicating with fellow students, copying material from another student’s exam or allowing another student to copy form an exam, possessing or using unauthorized materials, or any behavior that defeats the intent of an exam.
2. Plagiarism, i.e. taking the work of another and offering it as one’s own without giving credit to that source, whether that material is paraphrased or copied in verbatim or near-verbatim form.
3. Unauthorized collaboration on a project, homework or other assignment.
4. Documentary falsification including forgery, altering of campus documents or records, tampering with grading procedures, fabricating lab assignments, or altering medical excuses.

Emergency Evacuation

In the event of an emergency such as earthquake or fire:

- Take all your personal belongings and leave the classroom.
- Use the stairways; do not use the elevator (they might not be working once the alarm sounds).
- Go to the lawn area towards Nutwood Avenue.
- Stay with your classmates for further instruction. For further information on exits, fire alarms, and telephones, see the Building Evacuation Maps located near each elevator. Anyone who may have difficulty to evacuate the building please see the instructor.

The Professor reserves the right to change the content of the syllabus at any time.