

Welcome to STATS 325: Stochastic Processes

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Office hours:

Room to be announced.

Mondays, 2.30pm – 3.30pm; Tuesdays, 4.30pm – 5.30pm; Wednesdays, 10am – 11am.

Lectures:

Mondays 12pm to 2pm in room ClockT029, Wednesdays 12pm to 1pm in room Eng3402.

Text/Notes:

Most of the notes will be in the form of written lecture notes. There are several textbooks that are useful for extra reference. See the following list (with Library Call Numbers):

D. L. Minh, *Applied Probability Models*. 519.2 M664.

W. Feller, *An Introduction to Probability Theory & its Applications*. 519.2 F31.

G. Grimmett, D. Stirzaker, *Probability & Random Processes*. 519.2 G86. (Can be hard going.)

Assignments:

There are 5 assignments, worth up to 15% of your final grade (Stats 325 students). Assignments are to be handed in at the Student Resource Centre, Ground Floor of Building 303, by 4pm Wednesday, weeks 4, 6, 8, 10, and 12.

Term Test:

The Term Test is worth up to 10% of your final grade. It will take place during the lecture hour on **Wednesday 14th September: 12–1pm in Room Eng3402.**

Exam:

The final exam is three hours long. You must obtain 50% on the exam to pass the course. Your final mark is *either* 75% exam + 15% assignments + 10% test, *or* 100% exam. **To qualify for consideration for 100% exam, you must attain at least 70% on the coursework components.**

Web site:

<http://www.stat.auckland.ac.nz/~stats325/>

Includes course information, notices, assignments, recorded lectures, and past tests and exams. You can also check your marks and link to the webpage from **Cecil**. Note that the assignments and lectures are not uploaded to Cecil: they are only on the course webpage.

Recorded Lectures and Filled-in Lecture Notes:

The lectures for STATS 325 are recorded and are uploaded to the webpage after each lecture. Click the link for **Live Lectures** on the left-hand menu.

Filled-in versions of the lecture notes for STATS 325 are also available on the website: either annotated (as in lectures) or in print. Click the link for **Lecture notes** on the left-hand menu. It is recommended that you still attend lectures as much as possible.

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