

STATS 325: Stochastic Processes

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This is a sample study guide used in a previous semester.
It is not current and is only an example. 2004 1st Semester

Office hours:

Office hours are held in **Room 114, first floor of Maths/Physics building**, as follows:

Mondays and Thursdays, 12pm – 1pm;

Tuesdays and Wednesdays, 4pm – 5pm.

Please attend at the beginning of the hour.

Lectures:

Mondays and Wednesdays 2pm to 4pm in room ClockT032. The last hour of the Wednesday class is a tutorial (with occasional exceptions).

Text/Notes:

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

Most relevant:

G. Grimmett, D. Stirzaker, *Probability & Random Processes*. 519.2 G86.

G. Grimmett, D. Welsh, *Probability: an introduction*. 519.2 G86p.

S. Ross, *Stochastic Processes*. 519.2 R82s.

Also useful:

D. Cox, H. Miller, *The Theory of Stochastic Processes*. 519.2 C87.

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

R. Goodman, *Introduction to Stochastic Models*. 519.2 G65.

P. Hoel, S. Port, C. Stone, *Introduction to Stochastic Processes*. 519.23 H69i.

S. Karlin, H. Taylor, *A First Course in Stochastic Processes*. 519.2 K18.

Assignments:

There are 5 assignments, worth up to 15% of your final grade. Assignments are to be handed in at the Student Resource Centre, Basement of the Maths/Physics Building, by 4pm on the following dates: Mon 9th, 23rd August; Mon 20th September; Mon 4th, 18th October. Assignments will be returned in the lectures.

Tutorials:

Most of the Wednesday lectures will include tutorial sessions. Tutorials are not marked and do not contribute to your final grade, but you are strongly advised to attend.

Term Test:

The Term Test is worth up to 10% of your final grade. It will take place during the lecture hour on **Wednesday 22nd September: 2–3pm**.

Exam:

The final exam is on **Monday 8th November: 2.15pm-5.30pm**. Your final mark is *either* 75% exam + 15% assignments + 10% test, *or* 100% exam, whichever gives you the better mark.

Web site:

<http://www.stat.auckland.ac.nz/~u475325/>

The web site includes course information, notices, current and past assignments, and past tests and exams. Stats 325 also has **Cecil access**, so you can check marks and link to the webpage from Cecil. Note that the assignments are *not* generally uploaded to Cecil: you need to link to the webpage instead.

The web site also includes **filled in versions of the lecture notes**. Click the link for **lecture notes** on the left-hand menu. It is recommended that you still attend lectures as fully as possible.