

MATH 8030 Stochastic Processes

Time and place: 10:10 – 11:00 MWF, Long Hall 220

Instructor: Xin Liu

Office: Martin Hall M324

Email: xliu9@clermson.edu

Office phone: 864-656-4561

Office hours: 1:00 – 2:00 Monday and Wednesday in Martin Hall M324

◆ If you are unable to meet at these office times, schedule an appointment with the instructor for an alternative time.

◆ If the instructor is late, students should wait 15 minutes before leaving.

Textbook: An Introduction to Probability Models, by Sheldon Ross, 11th edition. Older edition is acceptable.

Attendance Policy: There is no official record of your attendance. However, you are expected to attend all classes and exams.

Course description: This course will serve as a rigorous introduction to Conditional probability, Discrete time Markov chains, and Poisson processes.

Learning objective: At the end of the course, students are expected to have a sound understanding (both intuitive and mathematical) of probability, random variables, conditional probability, conditional expectation, discrete-time Markov chains and Poisson processes.

Homework: Homework problems will be added each week in Canvas. You are encouraged to work on homework problems on a weekly basis. This gives you ample time to attempt a problem and bring any questions about the problems you have to class.

All homework is required. Missed homework will receive a grade of zero.

You are allowed to work with other students on the homework problems, however, verbatim copying of homework is absolutely forbidden; therefore each student must ultimately produce his/her own homework to be turned in and graded. You are also encouraged to ask the instructor for help on homework problems, after you have attempted to solve the problems on your own.

Exams: There will be two semester exams, and one 2.5 hour final Exam.

All tests are closed book, and no computers or smart-phones are allowed. Calculators are allowed.

All the exams are required, and there will be no make-up exams. Missed exams will receive a grade of zero. If you must miss an exam, talk to the instructor *in advance (at least one week before semester exams and at least three weeks before final exam)*.

◆ **Schedule:**

First Exam	TBA	TBA two weeks in advance	25%
Second Exam	TBA	TBA two weeks in advance	25%
Final Exam	Tuesday	April 30, 2019 (3:00 - 5:30 pm)	25%
Homework Average			25%
Total			100%

◆ Each student is responsible for verifying his or her recorded scores (homework & midterm exams) during the semester in Canvas.

Grading Scale: A = [90, 100], B = [80, 90), C = [70, 80), D = [60, 70), F = [0, 60). The instructor may assign plus/minus grades. Their quality points are

A: 4.00, A-: 3.66, B+: 3.34, B: 3.00, B-: 2.66, C+: 2.34, C: 2.00, C-: 1.66, F: 0.00.

Official Statement of Academic Integrity: (From the Graduate Announcements)
 “As members of the Clemson University community, we have inherited Thomas Green Clemson’s vision of this institution as a ‘high seminary of learning’. Fundamental to this vision is a mutual commitment to truthfulness, honor, and responsibility, without which we cannot earn the trust and respect of others. Furthermore, we recognize that academic dishonesty detracts from the value of a Clemson degree. Therefore, we shall not tolerate lying, cheating, or stealing in any form. In instances where academic standards may have been compromised, Clemson University has a responsibility to respond appropriately and expeditiously to charges of violations of academic integrity.”

Disability access statement from the Office of Student Disability Services “It is University policy to provide, on a flexible and individualized basis, reasonable accommodations to students who have disabilities. Students are encouraged to contact Student Disability Services to discuss their individual needs for accommodation.”

Clemson University Title IX (Sexual Harassment) statement: Clemson University is committed to a policy of equal opportunity for all persons and does not discriminate on the basis of race, color, religion, sex, sexual orientation, gender,

pregnancy, national origin, age, disability, veteran's status, genetic information or protected activity (e.g., opposition to prohibited discrimination or participation in any complaint process, etc.) in employment, educational programs and activities, admissions and financial aid. This includes a prohibition against sexual harassment and sexual violence as mandated by Title IX of the Education Amendments of 1972. This policy is located at <http://www.clemson.edu/campus-life/campus-services/access/title-ix/>. Mr. Jerry Knighton is the Clemson University Title IX Coordinator. He also is the Director of Access and Equity. His office is located at 111 Holtzendorff Hall, 864.656.3181 (voice) or 864.565.0899 (TDD).