## U.C. BERKELEY STATISTICS 150, STOCHASTIC PROCESSES, FALL 2017: SYLLABUS

Lecturer: Alan Hammond, alanmh@math.berkeley.edu. Office: 791 Evans

Office hours: Until further notice, Monday and Wednesday, 10:15 - 11:15.

Textbook: An Introduction to Stochastic Modeling, Pinsky and Karlin, Fourth Edition.

Prerequisites: A first class in probability such as Statistics 134.

**Homework:** A weekly homework assignment will be posted on bourses in most weeks. Students are encouraged to discuss approaches to the problems in small groups but each student must write solutions individually: copying of solutions is prohibited. A random selection of each homework will be graded. No late homework will be accepted, but the lowest homework score will be omitted when the grade is computed. Homework assignments will be due in class on Wednesday, with the first assignment due on 6th September.

Midterm: One fifty minute midterm will take place in class, on Wednesday 18th October. No textbooks, notebooks or calculators will be permitted at the midterm.

Final: The final examination will last three hours.

**Final grade:** The final grade will be determined by the following percentage weights: Final 60, Midterm 22, Homeworks 18.

**Incomplete grades:** Such grades are typically given to students who are on course to pass the class and experience a medical emergency which means that they are unable to complete the class during the semester. They are not given because a student is experiencing a high workload in this or other courses.