

SYLLABUS

Math 3170 – Spring 2016
Professor Hohn

LECTURE: TTh 9:30-10:45a, MSB 403

Attending the lecture is a fundamental part of the course. You are responsible for material presented in the lecture whether or not it is discussed in the textbook. You should expect questions on the exams to test your understanding of concepts discussed in the lecture *and* in the text/notes.

TEXTBOOK: No text is required for this course; notes will be provided. For further reading, see *Essentials of Stochastic Processes* by Rick Durrett at www.math.duke.edu/~rtd/EOSP/EOSP2E.pdf

IMPORTANT LINKS: Course page: Includes syllabus, course calendar, office hours, homework, etc.
www.math.uconn.edu/~hohn/3170.S16/

HuskyCT: Includes course announcements and up-to-date information about your grades
lms.uconn.edu

HOMEWORK: Homework will be assigned weekly and due on Tuesdays. You are expected to know how to do all of the exercises presented. Online help is available through Piazza, an online forum. See the course webpage for more details.

QUIZZES: Biweekly quizzes will be given based on the homework material. Understanding how to do the homework exercises well is a great first step in preparing for the quizzes.

EXAMS: There will be two midterm exams, tentatively given on Feb. 23 and Apr. 12 during class (see the course calendar webpage www.math.uconn.edu/~hohn/3170.S16/calendar.html). No calculators will be allowed during these exams. **STUDENTS WILL NOT BE ALLOWED TO TAKE MAKEUP EXAMS.**

The final examination date and time is determined by the university and TBD. The confirmed date and time will be announced in class as soon as it becomes available. No calculators will be allowed during the final examination.

GRADING: Your cumulative average will be based on whichever of the following two weighted averages is better.

SCHEME 1	Weight
Homework	10%
Quizzes	10%
Exam 1	25%
Exam 2	25%
Final Exam	30%

SCHEME 2	Weight
Homework	10%
Quizzes	10%
Best of {Exam 1, Exam 2}	25%
Final Exam	55%

Your course grade will be determined by your cumulative average at the end of the term and will be based on the following scale:

Grade	Percentage in Course
A	100 – 93.00
A–	92.99 – 90.00
B+	89.99 – 87.00
B	86.99 – 83.00
B–	82.99 – 80.00
C+	79.99 – 77.00
C	76.99 – 73.00
C–	72.99 – 70.00
D+	69.99 – 67.00
D	66.99 – 63.00
D–	62.99 – 60.00
F	59.99 – 0

ACADEMIC DISHONESTY: Academic dishonesty is considered a serious offense at UConn. Students caught cheating shall be subject to the sanctions and other remedies described in The Student Code, <http://community.uconn.edu/the-student-code-appendix-a/>. It is in your best interest to maintain your academic integrity!

ADDITIONAL COURSE INFORMATION:

PREREQUISITES: MATH 3160 or STAT 3025 or 3345 or 3375.

CATALOG DESCRIPTION: Conditional distributions, discrete and continuous time Markov chains, limit theorems for Markov chains, random walks, Poisson processes, compound and marked Poisson processes, and Brownian motion. Selected applications from actuarial science, biology, engineering, or finance.

CREDIT HOURS: 3 credits