

## SPRING SEMESTER 2006

### MATH 4058-1

Elementary Stochastic Processes  
MWF 8:40–9:30  
Lockett 132

### PREREQUISITE

Math 2085 and 3355

### TEXTBOOK

S. M. Ross: Introduction to Probability Models. Eighth Edition, Academic Press, 2003

### REFERENCE

H.-H. Kuo: Introduction to Stochastic Integration. Universitext, Springer, 2006

### COVERAGE

Chapter 3: Sections 1–5

Chapter 4: Sections 1–6

Chapter 5: Sections 1–4

Chapter 10: Sections 1–4

In addition, we will cover Chapter 2 of the reference book.

### GRADING PROCEDURE

Homework	100 pts
Two exams	200 pts
Final exam	150 pts
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Total score	450 pts

Tentative scale	A	380–450
	B	330–379
	C	280–329
	D	230–279
	F	below 230

### MAKE-UP EXAM POLICY

Make-up exams will be granted in case of serious illness, death of an immediate family member or university sponsored activities.

Professor H.-H. Kuo  
Office: Lockett 318  
Monday to Friday 10:40–11:30  
Telephone number: 578–1610  
E-mail: kuo@math.lsu.edu  
Website: <http://www.math.lsu.edu/~kuo>