MATH 4058-1 Elementary Stochastic Processes

Time:  Monday, Wednesday, Friday 8:40–9:30

Room:  Lockett 132

Prerequisite
Math 2085 and Math 3355.

Textbook

Reference Book

Coverage
- Chapter 3: Conditional Probability and Conditional Expectation (3.1–3.5)
- Chapter 4: Markov Chains (4.1–4.6)
- Chapter 5: The Exponential Distribution and the Poisson Process (5.1–5.4)
- Chapter 10: Brownian Motion and Stationary Processes (10.1–10.6)
- Itô integral and Itô’s formula: From Chapters 4 and 7 of the reference book.

Grading

<table>
<thead>
<tr>
<th>Component</th>
<th>Points</th>
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<tbody>
<tr>
<td>Homework</td>
<td>100</td>
</tr>
<tr>
<td>Two 100-point exams</td>
<td>200</td>
</tr>
<tr>
<td>Final exam</td>
<td>150</td>
</tr>
<tr>
<td>Total score</td>
<td>450</td>
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</tbody>
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Tentative scale
- A: 380–450
- B: 330–379
- C: 280–329
- D: 230–279
- F: below 230

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