

Stat/Math 416: Stochastic Modeling

Fall, 2009

Instructor: Zhibiao Zhao Office Hours: W: 9:05—11:05
409 Thomas Building or by appointment
email: zuz13@stat.psu.edu

T.A.: Wen-Yu Hua Office Hours: MW: 2:30—3:30P
301 Thomas Building
email: wxh182@psu.edu

Lecture: MWF: 1:25-2:15P, 216 Thomas

Web Page: Assignments, solutions and some other class materials will be posted on ANGEL (<https://cms.psu.edu>). It is recommended that you check the site frequently.

Required Text: *Introduction to Probability Models, 9th ed.*, by Sheldon Ross.

Coverage: Chapters 1-6 at least, and Chapter 8 (if time permitted).

Required Work: weekly homework, two in-class midterms and one final exam.

Homework:

- Due Fridays in class
- Late homework is NOT accepted
- The lowest homework score will be dropped
- Credit for the homework is given based on HOW the problems are solved instead of a numerical answer.

Exams:

There will be two midterms, the first covering Chapters 1-4 and the second covering Chapter 5 and some materials from Chapter 6. The final exam will cover all materials from this course. I may make some changes, but you will be informed in advance. Both the midterm and final exams are closed-book and in class, but you are allowed to bring one, 8.5x11 (letter size) double-sided information sheet.

Grading: The final course grades will be based upon:

- Homework: 30% (every Friday)
- 1st Midterm: 20% (tentative date: Friday, Oct. 16)
- 2nd Midterm: 20% (tentative date: Friday, Nov. 13)
- Final exam: 30 % TBA

The lower cut-off points for the grades are:

F	D	C	C+	B-	B	B+	A-	A
0	58	65	70	75	80	85	90	94

Course Policies:

(1). If you have a University-approved conflict with any of the exams, you must let me know at least one week before the exam. A conflict exam will be scheduled to take place just before or just after the regularly scheduled exam.

(2). No make-up exams will be given.

(3). Attendance to each class meeting is required and beneficial. Students are responsible for all announcements and supplements given within each lecture and/or via course email.

Integrity:

All Penn State and Eberly College of Science policies regarding academic integrity apply to this course. See <http://www.science.psu.edu/academic/Integrity/index.html> for details.