

Course Programme TMS150/MSG400 Stochastic Data Processing and Simulation, 7.5 credits, 1st quarter Fall 2008

Responsible Teachers. Patrik Albin, room L3072, email palbin@math.chalmers.se, tel. 31 772 3512. Sofia Tapani, room L3101, email tapasofi@chalmers.se, tel. 31 772 5336.

Course www-page. <http://www.math.chalmers.se/Stat/Grundutb/CTH/tms150/0809/>

Responsible University Unit. Department of Mathematical Statistics, Mathematical Sciences, Chalmers Tvärgata 3. Expedition: Monday-Friday 8.30 am - 1 pm.

Literature. Lecture notes that are handed out during lectures. These notes are also available for download from the course home page.

Language. The course is given in english.

Examination is handled by means of 6 mandatory laborations, which are preferably carried out in pairs of 2 students. Written reports are to be handed in on the laborations (see below), and examination is done based on the reports as follows: Each report is given a grade between 0 and 15 points. At Chalmers, a total score on the projects between 0-44 means failure, 45-59 gives grade 3, 60-74 gives grade 4 and 75-90 gives grade 5. At GU, 0-44 means failure, 45-67 gives grade G and 68-90 gives grade VG.

The reports shall be written in Latex using pre-prepared Latex files available from the course home page. The reports shall contain the computer codes used, preferably inside the actual report rather than in an appendix. The reports shall preferably be handed in within 2 weeks after they have been presented at lectures. Email is a fine method to hand in reports.

For students with low attendance at lectures and laborations a short oral exam may be required just to check that the student has prepared his/her reports himself/herself. (This happens very seldom.) Albeit laborations are usually carried out in pairs, it is preferred that each student writes his/her own report. Otherwise it might again be necessary with a short oral exam.

Reports 2-3 and 6 shall be handed in to Patrik while Reports 1 and 4-5 are handed in to Sofia.

Admission and Registration. Students that have not been admitted to the course or registered for it are very welcome anyway! Advice on how to register will be offered by Patrik and Sofia at the lectures.

Lectures. Room Euler, Mathematical Sciences, Tuesdays 8.00-9.45 am.

Schedule	Day	Programme	Teacher
Lecture 1	Tuesday 2 September	Chapter 1/Laboration 1	Sofia Tapani
Lecture 2	Tuesday 9 September	Chapter 2/Laboration 2	Patrik Albin
Lecture 3	Tuesday 16 September	Chapter 3/Laboration 3	Patrik Albin
Lecture 4	Tuesday 23 September	Chapter 4/Laboration 4	Sofia Tapani
Lecture 5	Tuesday 30 September	Chapter 5/Laboration 5	Sofia Tapani
Lecture 6	Tuesday 7 October	Chapter 6/Laboration 6	Patrik Albin
Lecture 7	Tuesday 14 October	Chapter 7	self-studies

Laborations. The computer room MVF:25 is booked for our laborations Mondays and Thursdays 8.00-11.45 pm starting Thursday 4 september. Patrik and Sofia will visit the computer room then and then during these hours to answer questions. Students are welcome to contact Patrik and Sofia be means of email (usually the most convenient method of contact), in person or by telephone, whenever they need help with the course. Patrik is best at answering questions on Mathematica and Splus/R, while Sofia is best at answering questions on Matlab and Cplus/C.

Selfstudies. The course can be taken without actually taking part in any scheduled lectures and laborations by means of selfstudies at any time of the year. Please contact Patrik or Sofia if you are interested in this.

