

# Course Programme TMS150/MSG400 Stochastic Data Processing and Simulation, 7.5 credits, 1st quarter Autumn 2010

**Responsible Teachers:** Sofia Tapani, room L3101, email [sofia.tapani@chalmers.se](mailto:sofia.tapani@chalmers.se), tel. 031 772 5336 and Magnus Röding, room L3068, email [roding@chalmers.se](mailto:roding@chalmers.se), tel. 031 772 3556.

**Course www-page.** <http://www.math.chalmers.se/Stat/Grundutb/CTH/tms150/1011/>

**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 to download from the course home page.

**Language:** The course is given in english.

**Examination:** is handled by means of 6 mandatory projects, which are preferably carried out in pairs of 2 students. Written reports are to be handed in on the projects (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 are required to 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 should preferably be handed in by email within 2 weeks after they have been presented at the lectures.

A short oral exam is required at the end of the course just to check that the student has prepared his/her reports himself/herself. Albeit the projects are usually carried out in pairs, it is required that each student writes his/her own report.

**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 at the lectures.

**Lectures:** Room Pascal, Mathematical Sciences, Tuesdays 1.15-3 pm.

Schedule	Day	Programme
Lecture 1	Tuesday 31 August	Chapter 1/Laboration 1
Lecture 2	Tuesday 7 September	Chapter 2/Laboration 2
Lecture 3	Tuesday 14 September	Chapter 3/Laboration 3
Lecture 4	Tuesday 21 September	Chapter 4/Laboration 4
Lecture 5	Tuesday 28 September	Chapter 5/Laboration 5
Lecture 6	Tuesday 5 October	Chapter 6/Laboration 6
Lecture 7	Tuesday 12 October	Chapter 7

**Laborations:** The computer rooms MVF:24 and MVF:25 are booked for our lab work Mondays 8.00-11.45 am and Thursdays 1.15-5 pm starting Thursday September 2. Sofia or Magnus will visit the computer rooms every now and then during these hours to answer questions. Students are welcome to contact Sofia or Magnus by means of email (usually the most convenient method of contact), in person or by telephone, whenever they need help with the course.

**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 us if you are interested in this.