

Course Programme TMS150/MSG400 Stochastic Data Processing and Simulation, 7.5 credits, 1st quarter Fall 2011

Responsible Teachers. Vera Lisovskaja, room L3098, email vera@chalmers.se, tel. 31 772 5380.

Course www-page. <http://www.math.chalmers.se/Stat/Grundutb/CTH/tms150/1112/>

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 Examination is handled by means of 6 mandatory projects, which are preferably carried out in pairs of 2 students. Each project will consist of two parts. The first part has to be completed in order to get a pass grade. The second part will give extra points the sum of which, taken over all the projects, will determine a higher grade. Written reports are to be handed in on the projects. 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.

Lectures. Room MVF31, Mathematical Sciences, Wednesdays 10.00-11.45 am.

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

Laborations. The computer rooms MVF:22 and MVF:25 are booked for our laborations Mondays and Thursdays 8.00-11.45 pm starting Thursday 1 September. A teacher will visit the computer room then and then during these hours to answer questions. Students are welcome to contact Vera be means of email (usually the most convenient method of contact) or in person whenever they need help with the course.

Project deadlines. There are no exact deadlines for each of the projects, although it is recommended that they should be handed in within two weeks of the corresponding lecture. However, there is one global deadline, and that is **2011-10-31**. Everything that you want to hand in should be handed in by then. Everything that is handed in afterwards will remain uncorrected until the next exam period (in January).