

Course Programme MSG800/MVE170 Basic Stochastic Processes, 7.5 credits, 2nd quarter Fall 2010

Responsible teacher. Patrik Albin, room L3072 Mathematica Sciences, telephone 031 772 3512, email palbin@chalmers.se

Course web-page. <http://www.math.chalmers.se/Stat/Grundutb/GU/MSG800/A10/>

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

Literature. Hwei Hsu: *Probability, Random Variables, and Random Processes, 2nd Edition. Schaum's Outlines, McGraw-Hill 2010.* The book is available from Cremona Chalmer's bookshop at a very low cost. Additional computer exercises will be distributed during the course and will be available through the course web-page.

Content of course. Chapters 1-6 and 9 in Hsu's book. The course is given in english.

Prerequisites for the course is any first university level course in mathematical statistics. (That is, basic knowledge of theory for probability and statistics).

Examination. Written exam 5 hours am Monday 13 December 2010 in V, with reexams am 28 April 2011 in V and am 19 August 2011 in V. Aids on the exam is either 2 A4-sheets (4 pages) of handwritten notes (xerox-copies or computer-printouts are not allowed) OR Beta (but not both these aids).

Transition rules. It should be noted that the examiner and literature for the course as well as the examination procedures and in part the contents of the course have been changed for Fall 2010 as compared with earlier years. In particular this means that old exams by the previous examiner are not relevant as exercise exams before the written exam. Please exercise yourself by means of the exercises from the exercise sessions instead. (These works just as well, or even better.) Please contact Patrik Albin, e.g., by email for more information.

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 at the lectures.

Lectures	Day	Time and place	Programme
Lecture 1	Tuesday 26 October	10.00-11.45 am in Euler	Ch. 1-2 in Hsu's book
Lecture 2	Thursday 28 October	10.00-11.45 am in Euler	Ch. 3 in Hsu's book
Lecture 3	Friday 29 October	10.00-11.45 am in Euler	Ch. 4 in Hsu's book
Lecture 4	Thursday 4 November	10.00-11.45 am in Euler	Ch. 5 in Hsu's book
Lecture 5	Friday 5 November	10.00-11.45 am in Euler	Ch. 5 in Hsu's book (cont.)
Lecture 6	Thursday 11 November	10.00-11.45 am in Euler	Ch. 5 in Hsu's book (cont.)
Lecture 7	Friday 12 November	10.00-11.45 am in Euler	Ch. 5 in Hsu's book (cont.)
Lecture 8	Thursday 18 November	10.00-11.45 am in Euler	Ch. 5 in Hsu's book (cont.)
Lecture 9	Friday 19 November	10.00-11.45 am in Euler	Ch. 6 in Hsu's book
Lecture 10	Thursday 25 November	10.00-11.45 am in Euler	Ch. 6 in Hsu's book (cont.)
Lecture 11	Friday 26 November	10.00-11.45 am in Euler	Ch. 6 in Hsu's book (cont.)
Lecture 12	Thursday 2 December	10.00-11.45 am in Euler	Ch. 9 in Hsu's book
Lecture 13	Friday 3 December	10.00-11.45 am in Euler	Ch. 9 in Hsu's book (cont.)

Exercises. See the web-page for exercises

<http://www.math.chalmers.se/Stat/Grundutb/GU/MSG800/A10/Exercises/Exercises.html>

