

STAT 7350
SELECTED TOPICS ON STOCHASTIC PROCESSES
FALL 2012

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Office Hours: Monday and Friday 10:30 pm – 12:00 pm, or by appointment

Lectures: Tuesday and Thursday 11:30 am -- 12:45 pm in 316 Machray Hall

- attendance is mandatory
- lecture notes presented in class constitute a self-contained source of the course material
- some problems will be solved in class, and some will be assigned for you to practice (no credit homework)

Evaluation: The course grade will be based on two closed book tests that will be held during the lecture hours. Exact dates for each of the tests will be announced in advance in class. The test problems will strongly be related to those that are solved in class and also those that are on your homework. There will be no makeup, early or delayed tests in this course.

Course outline: Review of Brownian motion and related Gaussian processes, Brownian measure and integration, partial sums processes, Student processes, (generalized) domain of attraction of the (multivariate) normal law, invariance principles for Student processes in the domain of attraction of the normal law.

Academic Dishonesty: It is important that you understand what constitutes academic dishonesty and that you are familiar with the very serious consequences. Links to resources that describe academic dishonesty (including plagiarism, cheating, inappropriate collaboration and examination impersonation) can be found at: umanitoba.ca/science/student/webdisciplinedocuments.html or through the Faculty of Science home page at: www.umanitoba.ca/science. Typical penalties imposed within the Faculty of Science for academic dishonesty are also described.