

STAT 7350 (CRN: 58240)
SELECTED TOPICS IN STOCHASTIC PROCESSES
WINTER 2020

Instructor: Dr. Yuliya V. Martsynyuk
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Office Hours: Monday and Wednesday 11:30 am – 1 pm, or by appointment

Prerequisites: consent of the instructor.

Lectures: Monday and Wednesday 1 pm – 2:15 pm, in 124 Machray Hall

- attendance is mandatory
- lecture notes and research papers presented in class constitute a self-contained source of the course material

Evaluation: The course grade will be based on completing a few research projects and presenting them in class.

Course Outline: Advances on large-sample theory for self-normalized and Studentized partial sums and partial sums processes and their applications for statistical inference.

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, as well as typical penalties) can be found at:

<http://umanitoba.ca/science/undergrad/resources/webdisciplinedocuments.html>