

Syllabus for MA 747 Section 001, Spring 2019, Room 1218 SAS Hall, 4:30--5:45

1. Instructor: Jack W. Silverstein

Office: 4214 SAS Hall

Office Hours: Tues. Thurs. 1:25-2:55

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2. Contents:

Markov chains, general Markov processes, Martingales, basic stochastic analysis, and other fundamental topics in advanced probability theory, if time permits.

3. Prerequisite:

MA 546

4. Textbook:

No textbook. A list of reference books will be announced in class.

5. Tentative schedule of homework due dates, quizzes and tests

Homework is assigned occasionally.

Two exams, the date for each to be given over one week in advance.

Final exam given on Thursday, May 2, 1-4.

6. Determination of grades: + and - system will be used.

Each of the three exams will count $1/3$ each. The final exam will also count $1/3$.

If the final average is below 75, then the final average will determine middle C.

A and B ranges will be on an approximate 10 point basis, with + - set at the extremes of the cut-offs.

For students missing 5 or less days of class, their final average will be the larger of the averaged 3 exams and the final exam. Students missing 10 or more days will receive an

F

Attendance: Required