

Math 4320 Fall 2017: Course Syllabus

Professor William Ott

office hours: Tu 2:30–3:30, Th 11–12	office: 603 PGH
email: ott[at]math[dot]uh[dot]edu	internet: http://www.math.uh.edu/~ott/

Overview. Dynamical processes throughout science and economics are often influenced by random fluctuations. Mathematically, a dynamical model that explicitly includes random fluctuations is a stochastic process. Math 4320 will introduce you to both the theory and the applications of stochastic processes. We will first review probability theory before examining new material.

Literature.

- (1) Required textbook
 - (a) *An Introduction to Stochastic Modeling* (4th Edition) by Pinsky and Karlin
- (2) Additional resources
 - (a) *Introduction to Probability Models* by Sheldon Ross

Assignments. You will be given weekly problem sets. Several randomly selected problems from each set will be graded. No late submissions will be accepted. Your lowest problem set score will be dropped when your course grade is computed.

Grading. Your course grade will be based on assignments and exams. The distribution is as follows.

Assignments	40%
Exams 1–2	20% each
Final exam	20%

Digital interfacing.

- (1) Course material such as assignments, reading information, exam material, solutions, and announcements will be available here:
<http://www.math.uh.edu/~ott/>
- (2) Scores on assignments and exams will be accessible via the Blackboard system.

UH CAPS statement. Counseling and Psychological Services (CAPS) can help students who are having difficulties managing stress, adjusting to college, or feeling sad and hopeless. You can reach CAPS (www.uh.edu/caps) by calling 713-743-5454 during and after business hours for routine appointments or if you or someone you know is in crisis. No appointment is necessary for the “Let’s Talk” program, a drop-in consultation service at convenient locations and hours around campus (http://www.uh.edu/caps/outreach/lets_talk.html).