**Stochastic Processes with R**

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<th>Summer 17 – MATH 6379-01</th>
<th>CRN: 61652</th>
<th>3 G Cr.</th>
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<td>Summer 17 – MATH 6379-90L</td>
<td>CRN: 61645</td>
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**Instructor:** Tamer Oraby, PhD

**Class location:** Onsite: ASB 1.104

Online (asynchronously): Tegrity recorded videos/voiceover on blackboard

**Time:** MTWRF 4:20 – 5:50 pm CT for 5 weeks from June 5 to July 7 (except July 4)

**Office hours:** MTWR 1:00 – 2:00 pm CT (or by appointment) @ office or via Skype

**Office location:** MAGC 3.428

**Office phone number:** 665-3536

**E-mail:** tamer.oraby@utrgv.edu (I prefer contacting me by e mail)

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**Prerequisites:** Probability and Statistics or instructor’s approval.


**Course files will be posted on:** Blackboard.

**Software:** *Depending on time and pace: R.*

**Description:** This course is an introduction to stochastic processes. It includes Markov chains, Markov processes, Poisson process, renewal processes, Brownian motion and diffusion. *Depending on time and pace, statistical analyses of stochastic processes using R will be presented.*
Student Learning Outcomes: After completing this course students will be able to

1. TBD

Other Course Details:

- **Important dates:**
  - Census day: Thursday June 8, 2017
  - Drop/Withdrawal deadline: Friday June 30, 2017
  - No class: Independence Day  Tuesday July 4, 2017
  - No class: Study Day  Monday July 10, 2017

- **You are expected to:**
  1. **Attend** all the classes if you are in face-to-face course and **watch** all of the voiceovers if you are in the online course
  2. Participate in the discussions. However, it will not be graded.
  3. Do all the five **homework** (collected through blackboard).
  4. There is **no makeup** for the homework.
  5. You can stop me during the class and ask me questions. Please ask me in clear words.

- **Course assessment:**
  1. **Five homework** will be assigned and collected through blackboard, and announced in class and by email.

- **Grades:**
  1. Grading policy:

      5 x Homework -------------------------------21% each

      (Notice that total is 105%)

      Raw grades will be posted on your blackboard account.

  II. Grading scale:
      A: 90 – 110%   B: 80 – 89%   C: 70 – 79%   F: 69% or below
Scholastic Integrity

As members of a community dedicated to Honesty, Integrity and Respect, students are reminded that those who engage in scholastic dishonesty are subject to disciplinary penalties, including the possibility of failure in the course and expulsion from the University. Scholastic dishonesty includes but is not limited to: cheating, plagiarism, and collusion; submission for credit of any work or materials that are attributable in whole or in part to another person; taking an examination for another person; any act designed to give unfair advantage to a student; or the attempt to commit such acts. Since scholastic dishonesty harms the individual, all students and the integrity of the University, policies on scholastic dishonesty will be strictly enforced (Board of Regents Rules and Regulations and UTRGV Academic Integrity Guidelines). All scholastic dishonesty incidents will be reported to the Dean of Students.

Attendance

Attendance is mandatory. You are required to come to all class-meetings; please come on time. Please turn off your cell-phones during class.

Students with Disabilities

If you have a documented disability (physical, psychological, learning, or other disability which affects your academic performance) and would like to receive academic accommodations, please inform your instructor and contact Student Accessibility Services to schedule an appointment to initiate services. It is recommended that you schedule an appointment with Student Accessibility Services before classes start. However, accommodations can be provided at any time. Brownsville Campus: Student Accessibility Services is located in Cortez Hall Room 129 and can be contacted by phone at (956) 882-7374 (Voice) or via email at accessibility@utrgv.edu. Edinburg Campus: Student Accessibility Services is located in 108 University Center and can be contacted by phone at (956) 665-7005 (Voice), (956) 665-3840 (Fax), or via email at accessibility@utrgv.edu.

Sexual Harassment, Discrimination,
violence, domestic violence, or sexual harassment about which she/he becomes aware during this course through writing, discussion, or personal disclosure. More information can be found at [http://www.utrgv.edu/equity](http://www.utrgv.edu/equity), including confidential resources available on campus. The faculty and staff of UTRGV actively strive to provide learning, working, and living environment that promotes personal integrity, civility, and mutual respect in an environment free from sexual misconduct and discrimination.