MthSc 441/641 – *Introduction to Stochastic Models* (Spring 2008)

Meeting Time: 2:00–3:15 Tu Th, M–104 Martin

Instructor: Dr. D. Shier, x1100, O–120 Martin, shierd@clemson.edu

Office Hours: Tu Th 9:30-11:00, W 11:15–12:15, and by appointment

Textbook: S. M. Ross, *Introduction to Probability Models*, ninth edition, Elsevier, 2007 (required).

Course Web Page: http://www.ces.clemson.edu/~shierd/Shier/MthSc441/ms441.html

Prerequisites: MthSc 400 or introductory probability

Grading Policy: 45% Two Hour Tests, in class, closed book
35% Final Exam (comprehensive, no exemptions)
20% Homework Assignments

No make-up tests will be given for unexcused absences. Tests will be graded on the basis of the work shown on the exam, and not on the answer alone.

Homework sets (approximately every other week) will be assigned periodically. Students are expected to work on their assignments individually and turn them in at the start of class. An additional project will be required of students enrolled in 641.

The final exam will be given at the time published in the university exam schedule (Monday, April 28, 6:30-9:30)

Grading Scale: A= 90+
B= 80-89
C= 70-79
D= 60-69
F= 59-

Class Attendance: Students are expected to attend class regularly and punctually. Excessive absences may cause a student to be dropped from the course.

Course Contents: Chapters 1–6, 8, 9 of Ross. The course will cover a review of topics from probability, finite Markov chains, the Poisson process, continuous-time Markov chains, queues, and reliability. Applications and web-based resources will also be included.