

**Instructors:**

Section 201: Yaniv Plan, [yaniv@math.ubc.ca](mailto:yaniv@math.ubc.ca)

Section 202: Richard Balka, [balka@math.ubc.ca](mailto:balka@math.ubc.ca)

**Office hours:**

Section 201: Mon 10-11 and Fri 11-12, MATX 1119.

Section 202: Tue 15-16 and Wed 12-13 in LSK 300, or by appointment.

**Course webpage:**

Section 201: <http://www.yanivplan.com/303-section-201>

Section 202: [www.sites.google.com/site/balkarichard/home/teaching-2](http://www.sites.google.com/site/balkarichard/home/teaching-2).

**Textbook:** S. M. Ross, “Introduction to Probability Models”, 11th edition, Academic Press. Earlier editions are indistinguishable for our purposes apart from possible changes to page and problem numbers. An optional more advanced reference: G.R. Grimmett and D.R. Stirzaker, “Probability and Random Processes”, 3rd edition, Oxford, (2001).

There are interesting resources at: <http://www.math.uah.edu/stat/>

**Course outline:** The course will be based on Chapters 4, 5, 6 of the textbook. The main topics:

- discrete time Markov chains,
- Poisson process,
- continuous time Markov chains.

**Evaluation:** The final mark will be based on homework (10%), two midterm exams (20% each), and final exam (50%). Term marks may be scaled for consistency in both sections of MATH 303.

**Homework:** 9 weekly assignments will be given. These are due at the **beginning** of class on the due date, almost each Wednesday. No later assignments will be accepted. The single lowest assignment will be ignored.

**Due dates for assignments:** January 17, 24, 31; February 7, 28; March 7, 14, 28; April 4.

**Tests:** There will be two 50-minute tests during class on

**Wednesday, February 14, and Wednesday, March 21.**

**Final Examination:** will take place in the April examination period. Please do not make travel plans before the exam schedule is announced.

**Holidays:** February 12, March 30 and April 2; Midterm break: February 19–23.

**Discussion board:** We will use a Piazza discussion board this term. You can ask questions regarding the course there, and answer other students’ questions. Do not share solutions to assignments on Piazza before the due date.

**Missed mid-terms and assignments** will normally receive a zero grade. Exceptions may be granted by **prior consent** from the instructor, or for a documented **medical emergency**. In the latter case, the instructor must be notified within two working days of the missed test, and presented with a doctor’s note immediately upon the student’s return to UBC. When an exception is granted for a missed test, there is no make-up test, and the final exam mark will be used.