Syllabus: IEMS 460-2
Stochastic Models II
Spring 2012

Time: Mondays, Wednesdays, and Fridays, 10:00-10:50.
Final Exam: Take home
Place: Tech LG72
Website: Blackboard

Professor: Benjamin Armbruster (armbruster@northwestern.edu)
Office: Tech M237
Office Hours: Wednesdays 4-5pm

Objective: learn tools for modeling and rigorously analyzing stochastic systems in applications, as required for research in IEMS.

Main textbook:

On reserve at the Mudd science and engineering library:
Stochastic Processes by Sheldon Ross.
Adventures in Stochastic Processes by Sid Resnick.
Applied Probability and Queues (2nd ed.) by Søren Asmussen.
http://www.springerlink.com/content/978-0-387-21525-9

Available online:
Basics of Applied Stochastic Processes by Richard Serfozo
http://springerlink.com/content/978-3-540-89331-8

The final grade will be computed on the basis of:

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<tr>
<td>Homework</td>
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<td>1 Midterm Exam</td>
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) Exams are cumulative and take-home.
) Homeworks will generally be due Fridays.
) The “standard” IEMS policy on academic integrity applies.
) Please double space (or 1.5 space) your work. This is mainly relevant for people who typeset their solutions. This allows me space to make corrections and write comments.