

# Syllabus for 5161, Spring 2018

**Alexander (Sasha) Teplyaev**

**Office:** MONT 429

**Office Hours:** Spring 2018: MWF 12:10-1:00pm (please send me email to confirm time, if the meeting has not been pre-arranged).

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<http://teplyaev.math.uconn.edu/indexteaching.html>

<http://www.math.uconn.edu/~teplyaev/math5161s18/>

The aim of the course is to cover the material in the textbook, *Stochastic Processes* by Rich Bass, which contains all the necessary topics to understand the theory of stochastic processes. Reading of all sections of the book is a part of the course, with discussion in class (partially flipped classroom).

Structure of lectures:

- (a) discuss the previous HW and answer question from students;
- (b) highlight the most important parts of the previous HW;
- (c) discuss the next HW material and connections to other topics.

The grade will be determined in a flexible individualized way (class discussions, and/or written assignments, and/or presentations). The determination of the grading method will be made individually during the week after the Spring break.