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Instructor

Dr. [Aaron Childs](#) (office BSB-113)

Office Hours: Tuesday, Thursday and Friday 9:30-10:20 and Wednesday 2:30-3:20

Extension: 23426

email: childsa@mcmaster.ca

Lectures

JHE/A101 on Tuesday, Thursday and Friday at 8:30 AM.

Textbook

"An Introduction to Stochastic Modeling" Third Edition, by Taylor and Karlin, Academic Press, 1998.

Material to be Covered

- Conditional Probability and Conditional Expectation (Chapter 2).
- Markov Chains: Introduction (Chapter 3).
- The Long Run Behaviour of Markov Chains (Chapter 4).
- Poisson Processes (Chapter 5).
- Continuous Time Markov Chains (Chapter 6).
- Queueing Systems (10.1 and 10.2).

Homework Assignments

- There will be six [assignments](#).
- All assignments are due at the start of class on the due date.
- For due dates and times refer to the [calendar](#) or the [assignment page](#).

Library

Copies of solutions to assignments and tests will be available at the reserve desk in Thode Library. There is also a copy of the textbook on reserve.

Tests

- There will be two one-hour tests.
- Details (e.g., material the test will cover, exam locations, etc.) will be given in class.
- McMaster standard calculator Casio fx-991 is allowed.
- For test dates and times, refer to the [calendar](#).
- It is essential that you bring your McMaster ID card to both tests.

Final Examination

- As scheduled by the Registrar.
- Details (e.g., material the final exam will cover, final examination locations, etc.) will be given in class.
- McMaster standard calculator Casio fx-991 is allowed.
- It is essential that you bring your McMaster ID card to the final exam.

Course Evaluation

Homework	20%
Test #1	20%
Test #2	20%
Final Exam	40%

In case of Difficulty/Problems

- Contact your instructor as soon as possible. Failing that, contact the Associate Dean's Office in GS-116.
- If you have concerns about preparing for tests and examinations, improving your study habits, giving class presentations, or mastering English as a second language, the [Centre for Student Development](#) can help.

Senate Policy Statements

- Your attention is drawn to the following documents:
[Statement on Academic Ethics](#)
[Senate Resolutions on Academic Dishonesty](#)
- Any student who infringes one of these resolutions will be treated according to the published policy.

Calendar

Thursday September 9: Classes Start.

Thursday September 23: Due Date for Assignment #1

Thursday October 7: Due Date for Assignment #2

Thursday October 14: Midterm #1

Thursday October 21: Due Date for Assignment #3

Thursday November 4: Due Date for Assignment #4

Thursday November 11: Midterm #2.

Thursday November 18: Due date for Assignment #5

Friday December 6: Assignment #6 due by 3:00 PM.

Final Exam: As scheduled by the registrar

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