

Mathematics 850, Fall Semester 2005

August 24, 2005

Instructor: Andrew Sommesse (sommese@nd.edu)
291 Hurley Phone: 631-6498
Time/Place: MWF: 1:55 to 2:45 in DeBartolo 216
Class Website: www.nd.edu/~sommese/math850

Office Hours: I am available after class, 10:30-11:30 T in my office, and by appointment. Dr. Gennady Margolin (gmargoli@nd.edu), who will help with problems and tests is available on Th, 2-4, in room 112, Hayes-Healy.

Examinations, homework, and grades: There will be two examinations worth 100 points and a final examination worth 150 points. One or both of the two nonfinal examinations will be take home. The final exam will be a two hour exam covering all the material of the course with emphasis on the material covered after the second exam.

Homework will be assigned regularly, and is an integral part of the course. Typically homework will be assigned on Wednesday and collected the following Wednesday. I strongly encourage you to see me or Dr. Gennady Margolin if there is material in the course that you are unclear on or would like to know more about. You are allowed and encouraged to use your notes and any library books while doing the homework.

Both examinations and the homework are conducted under the honor code. While cooperation in doing homework is permitted (and in fact encouraged), copying is not.

Homework will be worth 100 points. Thus the total number of possible points for the semester is 450. The numerical break points for letter grades (A, A-, B+,...) will be based only on the test scores and the homework.

We will follow G. Grimmett and D. Strizaker, *Probability and random processes*, Oxford, 3rd edition (2001), which is available at the Notre Dame Bookstore. Implementation of algorithms is of basic importance in applied probability (and a lot of fun also). We will mainly use Maple and Matlab for this purpose.

Exam 1: Monday, September 26 in class (probably take home).
Exam 2: Monday, November 7 in class (probably take home).
Final: time and place will be announced.

The most recent version of this handout plus other useful materials can be found at www.nd.edu/~sommese/math850.