THE UNIVERSITY OF BRITISH COLUMBIA
Department of Computer Science, Mathematics, Physics and Statistics
Okanagan Campus

COSC 405/DATA 405/DATA 505
Modelling and Simulation

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Lecture: Tue. Wed. Fri. 12:00-14:30, via Canvas/Zoom
Laboratory: Tue. Thu. 17:30-19:30, via Canvas/Zoom

COSC 405 (3) Modelling and Simulation

Numeric dynamic systems models and emphasis on discrete stochastic systems. State description of models, common model components, entities. Common simulation language. Simulation using algebraic languages. Simulation methodology: data collection, model design, output analysis, optimization, validation. Elements of queuing theory, relationship to simulation. Applications to computer systems models. Credit will be granted for only one of COSC 405, DATA 405, COSC 505, or DATA 505. [3-2-0]

Prerequisite: **All of COSC 221, COSC 222.**

Equivalency: **DATA 405.**

Required Textbook

Braun, W.J. (2020) *A Crash Course in Modelling and Simulation with R.*

Course Overview, Content and Objectives

This course will provide an overview of statistical modelling and simulation techniques to students whose background is primarily in computer science and for those students who are studying data science. The course will begin with a review of the R Language for statistical and graphical programming. Course topics will include Monte Carlo simulation, including pseudorandom number generation and testing, simulation of discrete state stochastic processes as well as linear and nonlinear time series, elements of numerical linear algebra, and optimization.

Objectives of the course are:

- to demonstrate how Monte Carlo simulation can be used to create realistic data scenarios
- to demonstrate how digital computers can generate apparently random output
- to demonstrate how simulation models can be used to assess the level of uncertainty in estimates and predictions, based on data

Learning Outcomes

After completing this course, students will be able to:

- construct functions and graphs using the R Language
- construct and test basic pseudorandom number generators
- simulate realistic data having a variety of dependence structures
- assess the adequacy of various statistical models, graphically and through simulation
- solve linear and quadratic programming problems

Evaluation Criteria and Grading

Lab Assignments; in order to permit prompt distribution of sample solutions and return of marked assignments, late assignments will not be accepted.
One written in-class midterm exams
A 3 Hour written final exam

Assignments	20%
1 Midterms	30%
Final Exam	50%

Course Schedule (on a separate document)

Late Policy

The assignments are due on Friday at 23:59 PT. Late assignment will not be marked.

Passing Criteria

To pass this course you must receive a score of at least 40% on the final exam.

Grading Practices

Faculties, departments, and schools reserve the right to scale grades in order to maintain equity among sections and conformity to University, faculty, department, or school norms. Students should therefore note that an unofficial grade given by an instructor might be changed by the faculty, department, or school. Grades are not official until they appear on a student's academic record. http://www.calendar.ubc.ca/okanagan/index.cfm?tree=3,41,90,1014

Final Examinations

The examination period for **S2021 is August 16 – 20, 2021**. Except in the case of examination clashes and hardships (three or more formal examinations scheduled within a 24-hour period) or unforeseen events, students will be permitted to apply for out-of-time final examinations only if they are representing the University, the province, or the country in a competition or performance; serving in the Canadian military; observing a religious rite; working to support themselves or their family; or caring for a family member. Unforeseen events include (but may not be limited to) the following: ill health or other personal challenges that arise during a term and changes in the requirements of an ongoing job. Further information on **Academic Concession** can be found under **Policies and Regulation in the *Okanagan Academic Calendar*** http://www.calendar.ubc.ca/okanagan/index.cfm?tree=3,48,0,0

Academic Integrity

The academic enterprise is founded on honesty, civility, and integrity. As members of this enterprise, all students are expected to know, understand, and follow the codes of conduct regarding academic integrity. At the most basic level, this means submitting only original work done by you and acknowledging all sources of information or ideas and attributing them to others as required. This also means you should not cheat, copy, or mislead others about what is your work. Violations of academic integrity (i.e., misconduct) lead to the breakdown of the academic enterprise, and therefore serious consequences arise and harsh sanctions are imposed. For example, incidences of plagiarism or cheating may result in a mark of zero on the assignment or exam and more serious consequences may apply if the matter is referred to the President's Advisory Committee on Student Discipline. Careful records are kept in order to monitor and prevent recurrences. A more detailed description of academic integrity, including the University's policies and procedures, may be found in the Academic Calendar at: http://okanagan.students.ubc.ca/calendar/index.cfm?tree=3,54,111,0.

Cooperation vs. Cheating

Working with others on assignments is a good way to learn the material and we encourage it. However, there are limits to the degree of cooperation that we will permit. Any level of cooperation beyond what is permitted is considered cheating.

When working on programming assignments, you must work only with others whose understanding of the material is approximately equal to yours. In this situation, working together to find a good approach for solving a programming problem is cooperation; listening while someone dictates a solution is cheating. You must limit collaboration to a high-level discussion of solution strategies, and stop short of actually writing down a group answer. Anything that you hand in, whether it is a written problem or a computer program, must be written by you, from scratch, in your own words. If you base your solution on any other written solution, you are cheating. If you provide your solution for others to use, you are also cheating.

Copyright Disclaimer

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Grievances and Complaints Procedures

A student who has a complaint related to this course should follow the procedures summarized below:

- The student should attempt to resolve the matter with the instructor first. Students may talk first to someone other than the instructor if they do not feel, for whatever reason, that they can directly approach the instructor.
- If the complaint is not resolved to the student's satisfaction, the student should e-mail the Associate Head, Dr. Yves Lucet at yves.lucet@ubc.ca or the Department Head, Dr. John Braun at john.braun@ubc.ca

Student Service Resources

Disability Assistance

The Disability Resource Centre ensures educational equity for students with disabilities, injuries or illness. If you are disabled, have an injury or illness and require academic accommodations to meet the course objectives, e-mail us or visit our website for more information.
Web: http://students.ok.ubc.ca/drc/welcome.html **E-mail** DRC at: drc.questions@ubc.ca

Equity, Human Rights, Discrimination and Harassment

UBC Okanagan is a place where every student, staff and faculty member should be able to study and work in an environment that is free from human rights-based discrimination and harassment. If you require assistance related to an issue of equity, discrimination or harassment, please contact the Equity Office, your administrative head of unit, and/or your unit's equity representative. **UBC Okanagan Equity Advisor: ph. 250-807-9291**
Web: https://equity.ok.ubc.ca/ **E-mail:** equity.ubco@ubc.ca

Health & Wellness - UNC 337

At UBC Okanagan health services to students are provided by Health and Wellness. Nurses, physicians and counsellors provide health care and counselling related to physical health, emotional/mental health and sexual/reproductive health concerns. As well, health promotion, education and research activities are provided to the campus community. If you require assistance with your health, please contact Health and Wellness for more information or to book an appointment.
Web: www.students.ok.ubc.ca/health-wellness Email: healthwellness.okanagan@ubc.ca

Sexual Violence Prevention and Response Office (SVPRO)

A safe and confidential place for UBC students, staff and faculty who have experienced sexual violence regardless of when or where it took place. Just want to talk? We are here to listen and help you explore your options. We can help you find a safe place to stay, explain your reporting options (UBC or police), accompany you to the hospital, or support you with academic accommodations. You have the right to choose what happens next. We support your decision, whatever you decide. Visit svpro.ok.ubc.ca or call us at 250-807-9640

Independent Investigations Office (IIO)

If you or someone you know has experienced sexual assault or some other form of sexual misconduct by a UBC community member and you want the Independent Investigations Office (IIO) at UBC to investigate, please contact the **IIO**. Investigations are conducted in a trauma informed, confidential and respectful manner in accordance with the principles of procedural fairness. You can report your experience directly to the **IIO by** calling 604-827-2060.
Web: https://investigationsoffice.ubc.ca/ **E-mail:** director.of.investigations@ubc.ca

The Hub

The Student Learning Hub (LIB 237) is your go-to resource for free math, science, writing, and language learning support. The Hub welcomes undergraduate students from all disciplines and year levels to access a range of supports that include **tutoring in math, sciences, languages, and writing, as well as help with study skills and learning strategies**. **Web:** (https://students.ok.ubc.ca/student-learning-hub/) **Ph:** 250-807-9185.

SAFEWALK

Download the UBC SAFE – Okanagan app.
Don't want to walk alone at night? Not too sure how to get somewhere on campus?
Call Safewalk at 250-807-8076 For more information: https://security.ok.ubc.ca/safewalk/