

Intro Stochast Proc (Fall 2019)

Instructor: **Sarantsev, Andrey**

Subject: **STAT**

Catalog & Section: **462 1001**

Course ID: **87811**

Objectives: **Upon completion of this course, students will be able to:**

1. demonstrate understanding of the probability foundations for stochastic processes through proofs and examples.

2. build and use stochastic processes, including random walks, Markov chains, branching processes, Poisson and renewal processes.

3. build and use continuous time stochastic process to model real-world phenomena.

Enrollment: 5

Responses Incl Declines: 4

Declines: 0

Teaching (Lecture) (6 comments)

Q: Please provide your thoughts on the instructor's teaching, including strengths and areas for possible improvement.

- 1 I really liked how concepts were explained. The examples we were shown were good, however, it would be better if in a given example there were no repeated numbers. Sometimes it was hard to tell how we went from one step to the next because, for example there would be two 3's in one step and one 3 in the next step, and there was no way to tell which 3 appeared in the second step. The examples we worked in class were very useful. They allowed me to see if I really understood what we just covered, and I could get straight anything I was confused on. It would be better if only black markers were used. Red markers are very difficult to see especially from certain angles. Blue markers are not as good as black markers, but if something needs to be emphasized they can be used. One caveat to this is that all of the colors are fine in graphs or pictures drawn on the white board. The professor's pacing in class was good. I liked how he would stop to give us time to catch up. It was also helpful when he would repeat what he had written.**
- 2 Dr. Sarantsev is exceptionally clear and a great teacher.**
- 3 Professor Sarantsev is an amazing instructor. He is always excited to teach and is really great at conveying the material. He makes me excited to learn.**

Q: Please provide your thoughts on the course as a whole, including strengths and areas for possible improvement.

- 1 The homeworks were very good. They were a good length and were just a little challenging. The tests were mostly fair, however they frequently included problems that were a little different than anything we saw in class or in the homeworks. The questions would have been fine on a homework, but with the class being only 50 minutes, there wasn't much time to solve problems we hadn't seen before. I really liked that the dates of all homeworks and tests were provided at the start of the class. I also liked that homeworks were scheduled so that we had the weekend to work on them and then two class meetings to ask questions before we turned them in. This gave me many opportunities to verify what I was doing. I also appreciated that tests were on Friday. That way they were never on the same day as my other tests. It was also helpful that we didn't have homeworks due in the same week as a test. The provided class notes were very helpful, but they did have errors and they could use to be fleshed out with examples. Some of the topics we covered were not even in the notes. A great professor and a great class!**
- 2 The course is a little dense, but nothing that isn't manageable.**
- 3 I think Professor Sarantsev has done such a great job with the course that I cannot think of a better way to improve anything.**