
Syllabus for 550.433
Monte Carlo Methods
January 27, 2020

Instructor: Carsten Botts

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Hours Available Outside of Class: TBD.

Required Textbook: *Introducing Monte Carlo Methods with R* by Robert and Casella (please get the latest edition)

Grading: There will be two exams in this course. Homework will be assigned on a regular basis. All of the exams will be take-home. Each exam will comprise 25% of your total grade, and the average of your homework grades will comprise 50% of your total grade.

Course Organization There will be one module/week, and there will be fourteen modules. An assignment will be given with each module. Each module is made available on a Monday and the corresponding homework will be due the following Sunday. There will be no module during the week of spring break. The first exam will be given during the seventh module, and the second exam will be given during the fourteenth module.

Final Grades: The chart below gives you the **minimum** grade you will receive if your final average is within a specified range. If I feel that the distribution of the final averages need to be curved, one will be given.

Final Average	Grade
96 – 100	A
90 – 95	A-
87 – 89	B+
83 – 86	B
80 - 82	B-
77 - 79	C+
73 - 76	C
70 - 72	C-
67 - 69	D+
63 - 66	D
60 - 62	D-
0 - 60	F

Important Dates

Exam I: given with Module 7.

Exam II: given with Module 14.

Course Policies

- Homework corresponding to a particular module must be handed in before the next module is made available. Late homework will not be accepted, but the lowest two homework scores will be dropped. Students will only be excused from taking an exam on the date it is given for a serious reason (poor health, death in the family, etc.) that is verifiable.
- Collaborating on homework is encouraged, but copying directly from another student's paper is strictly forbidden. This also applies to any computer code that you turn in. It must be your own.
- If you can not take an exam at the scheduled time, you must tell me before the exam is scheduled to be given.
- You have one week from the time any exam is given to make it up.
- If you feel that an exam/homework assignment was unfairly graded, you have one week from the time the exam/homework is returned to make this clear to me.

- Homework must be neat! I honestly recommend that you type it. If the grader has to spend any time trying to understand what is written, no credit will be given for the problem. Much of your homework will require you to code. Your commented code and the corresponding output must be within your homework (and not sent as a separate attachment). The output and comments must be clear and easy to read. This policy is taken very seriously.