Columbia University
Department of IEOR

Introduction to OR: Stochastic Models
E3106, Fall 2005
TR 4:10pm-5:25pm, 633 Mudd

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Tel: 212-854-4334

Office Hours:	T 10:30-12:30pm
	R 2pm-3pm
TA:	TBA
TA Office Hours:	TBA
Text:	Ross, S.
	Intro. to Probability
	Models, 8th Edition
Recitation:	T 3pm-4pm
	F 2:30pm-3:30pm
	337 Mudd

Prerequisites
W3600, W4105, or W4150

Approximate Schedule

Week		*Tropics*
1.	Sept 6, 8	Review of Prob., 4.1
2.	Sept 13, 15	§4.2-4.3
3.	Sept 20, 22	§4.4-4.5
4.	Sept 27, 29	§4.6, 5.1
5.	Oct 4, 6	§5.2-5.3
6.	Oct 11, 13	§5.4, **10/13 Midterm**
7.	Oct 18, 20	§6.1-6.3
8.	Oct 25, 27	§6.4
9.	Nov 1, 3	§6.5-6.8
10.	Nov 11	§10.1
11.	Nov 15, 17	§10.2-10.3
12.	Nov 22	§10.4, 7.1
13.	Nov 29, Dec 1	§7.2
14.	Dec 6, 8	§7.3-7.4

Course Requirements and Grades

The final grade will be generated from four components:

Regular Homework (10%) In-Class Homework (20%) Midterm (30%) Final (40%)

1. Regular Homework

Homework assignments are *not* optional; they are integral to an understanding of the material. In order to encourage you in this, some of the problems on the examinations may be taken from the homeworks. The course assistants will be available during their office hours to discuss questions you may have about the homework.

2. In-Class Homework and Class Attendance

Because of the short duration of the course, students are expected to attend every class meeting. To encourage learning and attendance, from time to time students will also be asked to solve a homework problem taken from the textbook in class (open book, open notes). The problem will be directly related to the lecture given on that date. The in-class homework will be graded and accounted for 20% of the overall grade.

3. Recitation Sessions

Students are required to attend one of the recitation sessions, in which the TA will go over some homework problems as well other suitable problems. Some of the problems on the examinations will be taken from those covered in recitation sessions.

4. Midterm Examination

The midterm will be in class, closed book. It will cover *all material prior to the exam.* Your (fully charged) regular calculator is the only outside material to be used during the examination. **The exam cannot be taken at any time other than the regularly scheduled time.**

5. Final Examination

This will be a in-class, closed book examination, given under the same conditions as the Midterms. The final exam will not be given at any time other than the regularly scheduled time.

6. Calculator

Every student must have a calculator with charged batteries and a square root key available during labs and exams. "Slide rule" calculators with log, exp, and trig functions are strongly recommended for statistical data analysis. Such machines can be purchased for less than $30.00. **No programming calculator is allowed during the exams.**

THE INSTRUCTOR AND TA ARE NOT RESPONSIBLE FOR CALCULATORS IN ANY EXAMS.

7. Lecture, Readings, and Back Issues of the Handouts

You are responsible for everything that transpires in class and for obtaining any written material that is distributed. We shall try to number handouts with sequential page numbers to assist you in keeping track of them.

8. Final Notes

- Handouts contain important information. Make certain that you read them, understand them, and file them for future reference.

- **No late homework will be accepted**. However, considering some unforeseeable difficulties, the lowest score of the homework assignments will be dropped.

- **No makeup examination will be given,** unless we get a written permission from the Dean's office.