

**Departmental Syllabus for MAT 722, Probability II
Spring 2010**

Course Description: Conditional expectation, martingales, Brownian motion, ergodic theorem, random walks.

Course Instructor: Professor J.T. Cox, 213 Carnegie, 443-1488, jtcoc@syr.edu

Text: *Probability: Theory and Examples, Third Edition*, by Richard Durrett.

Prerequisites: MAT 721

Course Format: The course meets three times per week.

Homework: There will be several homework sets, to be written up with *TeX* or *LaTeX*.

Examinations: There will be one in-class examinations and a “take-home” final exam.

Students with Disabilities: Students who may need academic accommodations due to a disability are encouraged to discuss their needs with the instructor at the beginning of the semester. In order to obtain authorized accommodations, students should be registered with the Office of Disability Services (ODS), 804 University Avenue, Room 309, 315-443-4498, and have an updated accommodation letter for the instructor. Accommodations and related support services such as exam administration are not provided retroactively and must be requested in advance. For more information about services and policy, see <http://disabilityservices.syr.edu>.

Academic Integrity: The Syracuse University Academic Integrity Policy holds students accountable for the integrity of the work they submit. Students should be familiar with the Policy and know that it is their responsibility to learn about instructor and general academic expectations with regards to proper citation of sources in written work. The Policy also governs the integrity of work submitted in exams and assignments as well as the veracity of signatures on attendance sheets and other verifications of participation in class activities. Serious sanctions can result from academic dishonesty of any sort. For more information and the complete policy, see <http://academicintegrity.syr.edu>.