Guidelines for Final: Monday, June 8, 8:00-11:00 am in Peterson 104

What you may use: No books, calculators, cell phones, or notes, *except* for 1 piece of paper, 8.5" x 11", written on TWO sides. It's OK to write on two separate pieces of paper and then tape or staple them to become 1 2-sided piece. You will not need any tables.

Time: The final will start promptly at 8:00 am. All papers must be turned in by 11:00.

What to bring: You will have to supply your own paper, bluebook preferred. Alternatively, you can bring loose sheets of paper and staple them together. Sharp-eyed monitors will check that nothing has been previously written in your bluebook!

The final will be a little longer than the two midterms combined, so you should have more time than on the midterms.

Important topics

Definitions of Markov process, Poisson process, birth and death process, renewal process, standard Brownian motion process, various queuing processes.

Parts of text covered: Chap VI (except Section 7), Chap VII (except Section 6), Chap VIII (Sections 1 & 2), Chap IX (sections 1,2 &3).

Comments
Chapter IX will definitely be well-represented on the final!
Only very basic material on Brownian motion will be asked.
Examples in text not discussed in class or as part of homework will not be asked.
Know how to condition on a continuous variable. It will be asked!
Be sure to know the meaning of terms like "transition probability matrix," "infinitesimal matrix."

See you Monday!