

Syllabus

Prediction and Filtering

Lectures:	10:10am-12:05pm TTh, VinH 313
Instructor:	Naresh Jain, VinH 238, tel. 625-1390, jain@math.umn.edu,
Office hours:	TTh, 13:25-14:15
Textbook:	B. Fristedt, N. Jain, and N. Krylov, Filtering and Prediction: A Primer, Amer. Math. Soc., Providence, RI, 2007.
Prerequisites:	Math 5651 or Stat 5101
Final examination:	Tuesday, May 13.

Homeworks and Midterms: There will be two midterms and 7 homework assignments. The dates will be specified later.

Homeworks should be written clearly and more or less neatly using one side of each sheet of paper. The total possible score on each assignment will be 36. No late assignment will be permitted. The best 6 assignments will be chosen for each student, giving a total possible score of 216. The raw score will be then divided by 6 to give a net score, the best possible net score being 36. You can miss one and only one assignment with only the modest penalty of then having the other 6 being the best six.

Evaluation: Homework will count for 20%, each midterm will count for 20%, and the final will count for 40%.

Missed exams: Make-up exams will be given to students who have a valid reason for missing an exam, and the reason must be documented. Make-up tests will be more difficult to compensate for the extra study time available to the student.

Unusual attendance and related circumstances: In case of unusual circumstances requiring more than one missed examination, more than one missed homework, or several missed class periods consult with the instructor.