Statistical Sciences 2503B Course Outline

1. Course Information

Course Information

Course nameSS2503BVinter 2022 Advanced Mathematics for Statistical Applications Lecture hours:

Emails: Students MUST use their Western (@uwo.ca) email addresaed include \$\$2503 in the subject line.

3. Course Syllabus, Schedule, Delivery Mode

Modeling deterministic systems with differential equations: first and second order ODEs, systems of linear differential equations. Laplace transforms and moment generating functions. Modeling stochastic systems with Markov chains: discrete and continuous time chathapmarkolmogorov equations, ergodic theorems.

Learning outcomes

Upon successful completion of this course, students will be able to:

Solve a variety of first order ODEs and second order linear ODEs.

Apply differential equations to model deterministing namical systems.

Calculate the Laplace transform and moment generating function.

Use Laplace transform to solve ODEs.

Solve basic systems of linealiferential equations.

Apply Markov chains to model stochastic dynamical systems

Key dates

Jan10: first day of classe Feb19-27: Reading Wele

Apr 8: last day of classe

Apr 9: study day

Apr 10–30: final exams (excluding Ap5–17 for Easter and Passo)er

Course delivery and assessment with respect to the COVID-19 pandemic

Although the intent is for this course to be delivered piers on to the extent possible, the changing COVID19 landscape may necessitate some ablr of the course to be delivered online feeted bectures will be posted on OWL for students wiew. The grading scheme will be change. Any assessments affected will be conducted online as determined by thousand instructor.

When deemed necessary, tests and examinations in this course weithrobjected using a remote proctoring servie. By taking this course, your consenting to the use of this software and acknowledging that yowill be required to provide personal information (including soloniesmetric data) and that the session will be recordecompletion of this course will require you to have a reliable internet connection and device that meets the technical requirements for this service information about this remote proctoring service, including technical uirements, is available on Western's Remote Proctoring website at:

https://remoteproctoring.uwo.ca

Late assignmentwithout a Self-Reported Absence will be subject to a late penalty of 20% day or portion thereof, and assignments that are submitted 5 or more days late will not be graded. Late assignmentwith a Self-Reported Absence should be submitted with 24 hours of submission of the last selfreport, after which they will be subject to a late penalty of 20% day or portion thereof, and assignments that are submitted 5 or more days late will not be graded. An assignment cannot be submitted aftehas been returned to the classhe weight of a legitimately missed assignment will be transferred to the liencem.

Rounding of Marks Statement

Across the Sciences Undergraduate Education programs, we strive to maintain high standards that reflect the effort that both students and faculty put into the teaching and learning experience during this course. All statents will be treated equally and evaluated based only on their actual achievement. *Final grades* on this course, irrespective of the number of decimal places used in marking individual assignments and tests, will be calculated to one decimal place and eduato the nearest integer, e.g., 74.4 becomes 74, and 74.5 becomes 75. Marks WILL NOT be bumped to the next grade or GPA, e.g. a 79 will NOT be bumped up to an 80, an 84 WILL NOT be bumped up to an 85, etc. The mark attained is the mark you achieved, antide mark assigned; required

Reported Absence Policy must be submitted to the Academic Counselling office of a student's Home Faculty.

For the policy on Academic Consideration for Student Absendensdergraduate Students in First Entry Programs, see

https://www.uwo.ca/univsec/pdf/academic_policies/appeals/accommodation_illness.pdf and for the Student Medical Certificate (SMC), see:

http://www.uwo.ca/univsec/pdf/academic_policies/appeals/medicalform.pdf

Religious Accommodation

When a course requirement conflicts with a religious holiday that requires an absence from the University or prohibits certain activities uslents should request accommodation for their absenin writing at least two weeks prior to the holiday to the course instructor and/or the Academic Counselling office of their Faculty of Registration. Please codes where it is to free or recognized religious holidays (updated annually) at

https://multiculturalcalendar.com/ecal/index.php?s+mivwo.

Absences from Final Examinations

If you miss the Final Exam, please contactAcademic Counsellingfice of your Faculty of Registrations soon as you are able to do Sthey will assess your figibility to write the Special Examination (the name given by the inversity to a makeup Final Exam).

You may also be eligible to write the Special Exam if you are in a "Multiple Exam Situation" (e.g., more than 2 exams in 28 our period, more than 3 exams in a 47 hour period).

If a student fails to write a scheduled Special Examination date of the next Special Examination 655(li1 0 2a granted) normally will be the scheduled date for the final exam the next time to burse is offered. The maximum coure 1-4(0 [(gran)-5(t)-4(e)8(d)-4())] TJ ET Q q 0.00000912 0 612 792 re W*134.15 3

support is offered throughout the Fall/Winter tens in the dropin Learning Help Centre, and year round through individual counselling.

Students who are in emotional/mental distress should refer to Mental Health@Western (http://www.health.uwo.ca/mentalhealth) for a complete list of options about how to take the take t

Additional studentrun support services are offered by the UStp://westernusc.ca/services