

FALL 2020 - STAT 490 D100

**SELECTED TOPICS IN PROBABILITY AND STATISTICS (3)**  
Stochastic Processes**COURSE TIMES + LOCATION:**

Tu 10:30 AM - 12:20 PM

REMOTE LEARNING, Burnaby

**EXAM TIMES + LOCATION:**

Dec 18, 2020

3:30 PM - 6:30 PM

REMOTE LEARNING, Burnaby

**INSTRUCTOR:**

Jean-Francois Begin

jbegin@sfu.ca

Office: SCK 10548

**PREREQUISITES:**

Dependent on the topic covered.

## Description

**CALENDAR DESCRIPTION:**

Topics in areas of probability and statistics not covered in the regular undergraduate curriculum of the department.

**COURSE DETAILS:**

Stochastic Processes for Insurance and Finance

None. Students should have some knowledge of option pricing and undergraduate probability.



There will be four hours of virtual lecture per week. Some lectures might be rescheduled if necessary.

Course material, references, links and messages will be posted on the course website (Canvas). Students are expected to read the material and attempt to solve as many problems as possible before attending the lectures.

Regular assignments will be given throughout the semester.

Office hours may be used for further explanations and relevant discussions.

You are encouraged to discuss problems in small groups. However,

Every attempt will be made for the exam questions to verify the objectives given above. Therefore, it is recommended that students regularly consult these objectives when working on problems during the semester and when studying for the exams

Lecture: mix of synchronous (not recorded) and asynchronous (recorded)

Final exam: synchronous; date: TBA

js distAg h ten h odur

**COURSE-LEVEL EDUCATIONAL GOALS:**

This course aims to develop a thorough understanding of stochastic calculus and the standard probability theory.



Teaching at SFU in fall 2020 will be conducted primarily through remote methods. There will be in-person course components in a few exceptional cases where this is fundamental to the educational goals of the course. Such course components will be clearly identified at registration, as will course components that will be “live” (synchronous) vs. at your own pace (asynchronous). Enrollment acknowledges that remote study may entail different modes of learning, interaction with your instructor, and ways of getting feedback on your work than may be the case for in-person classes. To ensure you can access all course materials, we recommend you have access to a computer with a microphone and camera, and the internet. In some cases your instructor may use Zoom or other means requiring a camera and microphone to invigilate exams. If proctoring software will be used, this will be confirmed in the first week of class.

Students with hidden or visible disabilities who believe they may need class or exam accommodations, including in the current context of remote learning are encouraged to register with the [SFU Centre for Accessible Learning](#) ([caladmin@sfu.ca](mailto:caladmin@sfu.ca) or 778-782-3112).