Mathematics 522, Spring Semester 1998
January 12, 1998

Instructor: Andrew Sommese

           231 CCMB (On Juniper, just south of the main library)

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Texts: David Williams, *Probability with Martingales*, Cambridge Univ. Press, paperback,
ISBN 0521406056.

    Bernt Oksendal, *Stochastic Differential Equations : An Introduction with
Applications*, 4th Edition, Springer-Verlag, 1995, ISBN: 0387602437.

Office Hours: Open Door: I am in my office almost all of every weekday, and encourage you to visit any time. If you just come to my office you will probably find me, but if you set up a time with me before hand, then you can be sure that I will be there.

Examinations, homework, and grades: There will be two one-hour departmental examinations worth 100 points and a two-hour final examination worth 150 points. The final exam will cover all the material of the course with emphasis on the material covered after the second exam.

Homework will be assigned regularly, and is an integral part of the course. Typically I will give assigments throughout the week and collect them the following Monday. I strongly encourage you to see me if there is anything connected with the course or the mathematics in the course that you are unclear on or would like to know more about.

Homework will be worth 100 points. Thus the total number of possible points for the semester is 450. The numerical break points for letter grades (A, A-, B+,...) will be based only on the test scores and the homework.

There will be no class on Monday, January 26 because I must attend a meeting of the *Provost's Advisory Committee*.

Exam 1: Wednesday, February 25 in class

Exam 2: Wednesday, April 8 in class.

Final: Wednesday, May 6, 1998: 8:00-10:00 AM.

The most recent version of this handout plus other useful materials can be found in `/afs/nd.edu/coursesp.98`