UNIVERSITAS NEGERI PADANG
FACULTY OF MATHEMATICS AND NATURAL SCIENCES MATHEMATICS
DEPARTMENT, MATHEMATICS STUDY PROGRAM
Main Campus Universitas Negeri Padang.
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Bachelor of Science in Mathematics
MODULE HANDBOOK

| Module name: | Introduction to Stochastic Process |
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| Module level, if applicable: | Bachelor |
| Code: | MAT2.62.5004 |
| Subheading, if applicable: | - |
| Classes, if applicable: | Introduction to Stochastic Process |
| Semester | $5^{\text {th }}$ (fifth) |
| Module coordinator: | Head of Statistics Expertise Group |
| Lecturer(s): | Dra. Helma, M.Si. and Defri Ahmad, M.Si. |
| Language: | Indonesian Language and English |
| Classification within the curriculum: | Elective course in the third year ( $5^{\text {th }}$ semester) of Bachelor Degree |
| Teaching format / class hours per week during the semester: | a. Lectures : Problem Based Learning with methods such as expository, discussion, and drill. (3 x 50 minutes $=150$ minutes) <br> b. Structured assignment : Weekly individual written assignment. ( $3 \times 60$ minutes $=180$ minutes). <br> c. Individual study ( $3 \times 60$ minutes $=180$ minutes ). |
| Workload: | 150 minutes lectures, 180 minutes structured activities, 180 minutes individual study, 16 weeks per semester (including mid term), 136 hours per semester. |
| Credit points: | 3 sks $=4,53$ ECTS |
| Prerequisites course(s): | Probability Theory |


| Course outcomes: | After taking this course the students have ability to: CO. 1 Examine various types of stochastic processes CO. 2 Use the theoretical properties of stochastic processes CO. 3 Apply both analytical and computational techniques to solve stochastic models |
| :---: | :---: |
| Content: | 1. Introduction Stochastic Processes and its applications <br> 2. The Poisson Process <br> 3. Discrete Time Markov Chains |
| Study/exam achievements: | The final grade will be weighted as follows: The assessment consists of a final exam (35\%), a midterm exam ( $35 \%$ ), task ( $20 \%$ ), and class activities: participation, attitude, and presence ( $10 \%$ ). <br> The final and midterm exams are essay tests with a closed book (120 minutes). <br> In class, students build the concept (discussion) based on the problem that related to this course. <br> Each student gets a weekly assignment as an individual or group. |
| Forms of media: | White Board, laptop, Projector, e-learning via elearning2.unp.ac.id, and zoom meeting. |
| Literature: | 1. Shelldon M. Ross, 2010, Introduction to Probability Models. 10th edition.California. Academic Press Gregory F. Lawler, 2006, <br> 2. Introduction to Stochastic Processes, Chapman \& Hall/CRC Probability Series. Wayne L. Winston, 2003, Operations Research: Applications and <br> 3. Algorithms, Duxbury Press. Sheldon M. Ross, 1996, Stochastic Processes. 2 nd editon. John Wiley \& Sons,Inc. |

PLO and CO Mapping

|  | PLO1 | PLO2 | PLO3 | PLO4 | PLO5 | PLO6 | PLO7 | PLO8 | PLO9 | PLO10 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CO1 |  |  |  |  |  |  |  |  | $\checkmark$ |  |
| CO2 |  |  |  |  |  |  |  |  | $\checkmark$ |  |
| CO3 |  |  |  |  |  |  |  |  |  | $\checkmark$ |

