

STA 624.01
Stochastic Processes and Applications
Spring Semester, 2016
Description of the final project

Overview: This is to explain the final project. The final consists of writing the final project.

Topic: Please pick a topic for which you want to analyze the data using methods you have learned in this course. If you are doing a research project please pick a topic relating to your project. If you do not you can find the topics you are interested in. If you have no idea what to work on please come to see me!

Document: Please write your final project in the write-up. The write-up consists of the following:

1. Explain the topic and data set. Why is it interesting/important to analyze?
2. What kind of the data set?
3. Which method you have to use? What kind of a model are you using? Why are you using these methods and model?
4. If you are using software explain how it works.
5. What are the results? Conclusion.
6. Discussion: Pros and cons of methods you use. Is there any limitation? Any improvement you can do?
7. Cite all references.

There is no page limit.

Source codes: In the final exam, you have to submit all codes you implement for the project. Please submit it via email.

Grading: The final will be 25% of the whole grade.

Schedule: Wed. May 4th at 10:30AM to 12:30PM.