
EVALUATION # 1

QUESTION 1

Looking back on STAT 603, what is your overall assessment of the course? What are its strengths and weaknesses, and in what ways might it be improved?

The organization of the course could not have been better. There was a 2-hour lecture, supplemented by a weekly individual or group meeting with the professor in his office. Professor Pollard would write a weekly outline (very detailed and comprehensive) in which the main results of stochastic calculus were presented, and most proofs were provided heuristically or in outline form. Once a week students would get together in a 'section' and would work through the proofs in full rigor. A notebook in which all of these proofs were formally presented was required for assessment for the final grade. The course was thorough and all of the students were equally motivated, so it made for a very rewarding experience.

QUESTION 2

Please evaluate each instructor of STAT 603. What are the instructor's strengths and weaknesses, and in what ways might his or her teaching be improved?

David B. Pollard

Pollard was not only humorous and engaging, but he is truly an expert in his field. Not only is his understanding deep in breadth and depth, but he is able to convey his knowledge to students with quite disparate backgrounds. He was always enthusiastic and made sure the experience was not only educational but enjoyable as well.

QUESTION 3

How would you summarize STAT 603 for a fellow student? Would you recommend STAT 603 to another student? Why or why not?

A thorough tour of stochastic calculus, including martingale properties, convergence theorems, stopping times, brownian motion, localization, isometric stochastic integrals for semimartingales, generalized Ito formula, SDEs and diffusions, etc. After this course you can confidently attempt any text on stochastic calculus.

QUESTION 4

For each of the categories below, please select one option that best describes this course.

a . Work Load

light appropriate heavy

b . Pace

slow appropriate fast

c . Difficulty

easy appropriate hard

QUESTION 5

What is your overall assessment of this course?

poor below average good very good excellent

QUESTION 6

How did this course deepen your knowledge of your discipline/profession? To what extent did this course contribute to your dissertation/research?

I am an undergraduate majoring in Mathematics and Economics, and I was looking for a solid introduction to stochastic calculus from a measure-theoretic probabilistic perspective. Unlike other courses that superficially present the results of stochastic calculus via the Black-Scholes formula, this was precisely what I was looking for.