STA 257H1 F, Section L5101 (night), Fall 2016
PROBABILITY AND STATISTICS I

Time: W 7-10, place PB B150, web-site: on Portal.

Instructor: Dragan Banjevic (dragan.banjevic@utoronto.ca), office BA8139, tel: 946-3939, office hours: F 3:15-4.

Textbook: Rice, Mathematical Statistics and Data Analysis, 3rd ed.
Recommended: Geza Schay, Introduction to Probability with Statistical Applications, 2nd ed. (free for download from the library)

Warning: This night section of the course (L5101) is completely independent of the day section (L0101) (as well as tests and final). So make sure you are registered in the right section! Classes start on Sept 14.

Marking scheme: Term test 40% (Oct 26, 8-10, class time, room EX200), final exam 60% (3h, in exam period, Dec 9-20). Term test and the final are closed book exams, without aids except a non-programmable calculator. A formula sheet will be provided. There is no make-up test. If you miss term test with a valid reason, its weight will be shifted to the final (and the final covers the complete course, so it would not be wise to miss it). For it, you must submit appropriate documentation to the course Instructor within two weeks of the test (not to TAs!). Print on it your name, student number, course number and date, denoted by “Term test”. If documentation is not received in time, your test mark will be zero.

Tutorials: Tutorials are held on Wednesdays, 6-7 and start on Sept 14. Tutorial locations are posted on the Art and Sci website. Important announcements, additional examples, past tests/exams and other course info will be posted on the course website. Check it regularly.

Calculation: You will need a basic scientific hand-calculator, with statistical functions, and experience in working with it (start using it from the first day). Inability to work with it will not be an excuse. Programmable calculators are not allowed on term test and final exam. Don’t forget this.

Assignments: Practice problems list from the textbook for you home preparation will be posted on the web-site. They are not to be handed in. The solutions will not be posted. You may discuss them in tutorials or ask for help at OH.

Course outline: Almost all of the course material is covered by the textbook. Some theoretical results might be considered in more detail. This is a first course in mathematical statistics, with emphasis on the probability theory. Topics to be covered: probability models, random variables, discrete and continuous distributions, multivariate models, large-sample limiting results, some statistical applications. This corresponds to Chapters 1 to 7 of the textbook. A good background in basic calculus and combinatorics is an asset.