

STA257-Outline

Instructor: Philip McDunnough-philip@utstat.toronto.edu

Office: SS6013; 978-4327

Office hours: By appointment, e-mail, Wednesdays-4:30->6:00

Tutorials: P0101-Wednesday@4pm in SS1072-Martin Van Driel
P0201-Thursday@12 in SS1074-Gelila Tilahun
P0301-Thursday@3 in SS1074- Gelila Tilahun

Note: You must enroll in these tutorials via ACCESS.

Text: Introduction to Probability and Its Applications
by Richard L. Scheaffer, 2cond Ed. .

Material: Probability, Expectation, rv's, Transformations of rv's, random vectors(multivariate distributions), Central Limit Theorem, Laws of Large Numbers, Borel Cantelli Lemma. Poisson Processes (section 8.1).

(Material taken mainly from Chapters 1->8.1 of the text. Some handouts related to proofs will be given.)

Note: Students are responsible for securing an e-mail account.

Marking: 2 one-hour tests. $T_1=20\%$, $T_2=20\%$. One final exam E worth 60% of the mark. Set $T=T_1+T_2$.

Times of tests: T_1 -Wed. Feb. 26th;3-4pm in NU 107 and UC18
 T_2 -Wed. Mar.26th;3-4pm in WW111

Final Grade=max(E,T+E)

Enjoy the course!!-pmcd