

Sta347H1 F 2016 Course Information

This course is an introduction to probability from a non-measure theoretic point of view. Random variables/vectors; independence, conditional expectation/probability and consequences. Various types of convergence leading to proofs of the major theorems in basic probability. Simple stochastic processes such as Poisson process will be introduced if time permits.

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Office Hours: Tuesdays 3:00pm to 5:00pm at SS6026B.

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Lectures Tuesdays 6pm to 9pm; from September 13th to December 6th, except Nov. 8th (Fall break). Held in MS2158.

Textbook Peter Whittle (2000). **Probability via Expectation, fourth edition.** Springer-Verlag, New York.

Readings R. L. Scheaffer and L. J. Young, **Introduction to Probability and Its Applications, third edition.** Brooks/Cole Cengage Learning, 2010.

Evaluation Final exam: **55%** (Scheduled by the Faculty) Cumulative.

Mid-term test: **35%** (Oct. 18th 6-8pm in class)

There will be no make-up midterms. If you have to miss the midterm, weights will be shifted to the final exam with valid evidences for absence.

HWs: **10%** Four times. The lowest HW score will be dropped.

Syllabus Week 1: Chapters 1 and 2.

Week 2: Chapter 2.

Week 3: Chapter 3.

Week 4: Chapter 4

Week 5: Chapter 5

Week 6: Midterm. Includes first five chapters.

Week 7: Chapter 6.

Week 8: Chapter 7.

Week 9: Chapter 8.

Weeks 10 and 11: Chapter 9.

Week 12: Chapter 10.