

Stat 311.01

Spring 2020

Time: M, W 5:35 - 6:50

Room: Online

Instructor: Arkady Etkin

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Website: www.aetkin.com

Office Hours: M, W 7:00 - 8:00

Prerequisites

This course is an introduction to probability theory. It is therefore not assumed that the student is familiar with any concepts particular to this subject. However, probability theory is heavily reliant on ideas developed in single and multivariate calculus. The student is advised to review operations on infinite series, representation of functions with power series, differentiation and integration, and the change of variables theorem from multivariate calculus.

Textbook

A first course in probability theory, by Sheldon M. Ross, Prentice Hall, 2010.

Learning Objectives:

The student will be introduced to the axioms of probability theory and develop techniques to solve various problems to which this theory applies. In the process, the student will learn the basics of combinatorial analysis, conditional probability and independence, discrete and continuous random variables, jointly distributed random variables, expected value and variance.

Syllabus

Ch.1-6

Homework

Regular homework will be assigned, but not collected. The student is strongly encouraged to do every assigned problem thoroughly, since the exam questions will be picked out of the set of questions on your homework.

Grading Policy:

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| Exam 1: | Ch. 1-2 | 30% |
| Exam 2: | Ch. 3-4 | 30% |
| Final Exam: | Cumulative (1-6) | 40% |

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|-------|--|------|
| Total | | 100% |
|-------|--|------|

Calculators

The student is strongly encouraged to bring a scientific calculator to every class. Especially on the day when an exam is given.

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