

Sta347H1 F 2012 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: Thursdays 3:00pm to 5:00pm at SS6026B.

TAs Mark Koudstaal. Email:markk@utstat.utoronto.ca.

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Lectures Thursdays 6pm to 9pm; from September 13th to November 29th. Held in BR 200.

Textbook 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. 11th 6-8pm in class)

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

Syllables Week 1: Chapters 1 and 2.

Week 2: Chapter 3.

Week 3: Chapter 4.

Weeks 4 and 6: Chapter 5

Week 5: Midterm. Includes first four chapters.

Weeks 7 and 8: Chapter 6.

Weeks 9 and 10: Chapter 7.

Weeks 10 and 11: Chapter 8.

Week 12: Chapter 9.1 if time permits.