

STA347 - Probability I

University of Toronto Fall 2017

Lectures: Monday 6-9pm at MP102
Instructor: Gun Ho Jang
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Office Hours: Monday 4:30-5:30pm or by appointments.

Course Description

This course provides a thorough overview of probability theory from a least-measure theoretic point of view which includes the convergence theorems. Topics covered are random variables and random vectors, independence, conditional probability and conditional expectation and their applications, and various types of convergence theorems. As time permits simple stochastic processes such as renewal and Poisson processes will be introduced.

Prerequisite

Multivariate calculus similar to STA247/STA255/STA257/MAT235/MAT237 is mandatory. Analysis equivalent to MAT257 is strongly recommended;

Textbook

S. Ross (2014). Introduction to Probability Models. Academic Press, 11th ed.

Reference

M. DeGroot and M. Schervish (2010). Probability and Statistics. Pearson. 4th ed.
M. Evans and J. Rosenthal (2010). Probability and Statistics. Freeman, 2nd ed.
W. Feller (1968). An Introduction to Probability Theory and Its Applications, V. 1, 3rd ed.
G. Grimmett and D. Stirzaker (2001). Probability and Random Processes, Oxford, 3rd edition.
A.N. Kolmogorov (1956). Foundations of the Theory of Probability. 2nd ed.
S. Ross (2010). A First Course in Probability. Pearson, 8th ed.
H. Tijms. Understanding Probability. Cambridge University Press, 3rd edition.
P. Whittle (2000). Probability via Expectation. Springer, 4th ed.

Evaluation

The grading scheme is as follows:

	Proportion	date, time and location
Mid-term I	30%	October 2 (2 hours) at MP102
Mid-term II	30%	November 20 (2 hours) at MP102
Final exam	40%	TBA (2 hours)

Notes

- * No makeup test will be given for missed mid-term tests. If you miss a mid-term test and provide a valid medical record to the instructor within a week, your mark on the final exam will be substituted for the missing test.
- * Mid-term tests and final exam will be closed book with no aids allowed except a non-programmable calculator. Formulae sheets will be provided if necessary.
- * There will be a make up Monday class on Thursday December 7. Time and location will be announced when it is scheduled.

Academic Integrity

Academic integrity is essential to the pursuit of learning and scholarship in a university, and to ensuring that a degree from the University of Toronto is a strong signal of each student's individual academic achievement. As a result, the University treats cases of cheating and plagiarism very seriously. The University of Toronto's Code of Behaviour on Academic Matters (www.governingcouncil.utoronto.ca/policies/behaveac.htm) outlines the behaviours that constitute academic dishonesty and the processes for addressing academic offences. Potential offences include, but are not limited to:

On tests and exams:

1. Using or possessing unauthorized aids.
2. Looking at someone else's answers during an exam or test.
3. Misrepresenting your identity.

All suspected cases of academic dishonesty will be investigated following procedures outlined in the Code of Behaviour on Academic Matters. If you have questions or concerns about what constitutes appropriate academic behaviour or appropriate research and citation methods, you are expected to seek out additional information on academic integrity from your instructor or from other institutional resources (see www.utoronto.ca/academicintegrity/resourcesforstudents.html).

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Accessibility Needs

The University of Toronto is committed to accessibility. If you require accommodations for a disability, or have any accessibility concerns about the course, the classroom or course materials, please contact Accessibility Services as soon as possible.