STA347 - Probability I
University of Toronto Summer 2017

Lectures: Tuesday, Thursday 6-9pm at SS2135
Instructor: Gun Ho Jang
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Office: SS6011
Office Hours: Tuesday/Thursday 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 Poisson and branching processes will be introduced.

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

Textbook
No specific text will be used.

Reference

Evaluation
The grading scheme is as follows:

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<thead>
<tr>
<th></th>
<th>Proportion</th>
<th>date, time and location</th>
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</thead>
<tbody>
<tr>
<td>Homework</td>
<td>25%</td>
<td>2 - 3 sets</td>
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<tr>
<td>Mid-term I</td>
<td>25%</td>
<td>July 13 (2 hours) at EX200</td>
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<tr>
<td>Mid-term II</td>
<td>25%</td>
<td>July 27 (2 hours) at EX200</td>
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<tr>
<td>Final exam</td>
<td>25%</td>
<td>TBA (2 hours)</td>
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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.