STA347 - Probability I
University of Toronto Summer 2016

Lectures: Tuesday, Thursday 6-9pm at BA1130
Instructor: Gun Ho Jang
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Office: SS6025
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
Markov chains, Poisson and branching processes will be introduced.

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

Textbook

Reference

Evaluation
The grading scheme is as follows:

<table>
<thead>
<tr>
<th>Proportion</th>
<th>date, time and location</th>
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<tbody>
<tr>
<td>Homework</td>
<td>25%</td>
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<tr>
<td>Mid-term I</td>
<td>25%</td>
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<tr>
<td>Mid-term II</td>
<td>25%</td>
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<tr>
<td>Final exam</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.