Sta347H1 F L0101/ L2001 2023 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: Wednesdays 2:00pm to 3:00pm via Zoom (Longer office hours will be provided before the midterm and final exams).

TAs
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Lectures Tuesdays 11 am to 1 pm at BA1160; Thursdays from 11 am to 12 pm at PB B250 from September 7th to December 5th, except Nov. 7th and 9th (Fall break).


Evaluation Final exam: 55% (Scheduled by the Faculty) Cumulative.
Mid-term test: 35% (Oct. 17th 3-5pm; location TBA).
There will be no lectures on October 17th.
There will be no make-up midterms. If you have to miss the midterm, weights will be shifted to the final exam with valid evidences for absence.
HWs: 10% Four times. The lowest HW score will be dropped.

Syllabus Week 1: Chapter 1.
Week 2: Chapters 1 and 2.
Week 3: Chapters 2 and 3.
Week 4: Chapter 3
Week 5: Chapter 4
Week 6: Midterm. Includes first four chapters.
Week 7: Chapter 5.
Week 8: Chapter 5 and 8.
Week 9: Chapter 8.
Weeks 10 and 11: Chapter 7.
Week 12: Chapter 6.