

University of Regina Statistics 351–Probability I

Section: 001

Lecture: MWF 1030–1120 in Administration–Humanities Building, room 318 (AH 318).

Professor: Michael Kozdron

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Home Page: <http://stat.math.uregina.ca/~kozdron/Teaching/Regina/351Fall106/>

Office Hours: TBA, or by appointment.

Required Texts:

- Allan Gut, *An Intermediate Course in Probability*, Springer 1995.

Course Description:

3 credits. Multivariate random variables, conditioning, order statistics, the multivariate normal distribution, convergence, Poisson process.

Prerequisites:

STAT 251 and MATH 213 with grades of at least 60%.

Student Responsibilities:

Students should familiarize themselves with both the *Responsibilities of Students* in Section 5.1, and the *Responsibilities of Instructors* in Section 5.2, on pages 27–28 of the *Undergraduate Calendar*. Especially note item 7 which states that: Instructors are expected to conduct their courses in such a way as to obtain evidence of student writing skills, in term papers, essays, reports, or other written work, and to demand competence in writing for a passing grade.

Grading Information:

Your final grade will be determined by your performance in the course, including assignments, participation and office visits, the midterms, and the final exam.

Evaluation Type	Number	Percentage of Final Grade
Assignments	10	5%
Participation and Office Visits	2	5%
Midterm Exams	2	40%
Final Exam	1	50%

Caveat: In order to receive a final grade of at least 60% for the course, it is necessary (but not sufficient) to receive a grade of at least 60% on the final exam.

Policy for Missed Classes, Missed Midterm, and Missed Final Exam:

Students should familiarize themselves with the sections *Attendance* (Section 5.3, page 28) and *Deferrals* (Section 5.8, page 28) of the University of Regina *Undergraduate Calendar*.

Keeping Up-to-Date:

This is an intermediate course in probability theory. The primary focus will be on the analysis of multivariate random variables. Most assigned problems will be computational in nature, however that does not mean they will be numerical. Instead, they will require symbolic manipulation and rigorous, careful use of theoretical constructs. There will be some focus on proving major theorems, and students will be expected to understand the proofs which are presented in class. Consequently, it is vital that students read the appropriate textbook sections before and after each lecture, and attempt the relevant homework problems. A glance at the syllabus will reveal that there will be a lively pace kept. Keeping up-to-date with the material is essential!

Assignments:

As is the norm in a university-level course, it is not possible to cover all of the required material in lecture. As a result, each student must take an active rôle in his or her own education. Mathematics and Statistics are not spectator sports. They cannot be learned passively only by watching the instructor lecture. Instead they must be learned by doing. Consequently, most of what you learn in this course will be the result of working exercises that are designed to reinforce key concepts, develop skills, and test your understanding of the material. Before you try working the exercises, however, do the reading assignment. Reading the text will help you review the important concepts before you start on the exercises. After each class meeting, you should work all problems assigned from the section discussed that class. Assignments will take on the average 10–12 hours. You are encouraged to talk with your classmates about the homework; you might even want to form a study group to work together on the most difficult homework problems. However, all problems you submit must be your own work. *It is dishonest, and a serious University of Regina violation, to submit someone else's work as your own.*

Participation and Office Visits:

Since keeping up-to-date will be crucial for a student's success in this course, regular attendance is both recommended and required. Furthermore, each student is required to schedule an appointment with me once before Fall break (October 6, 2006) and once after Fall break to discuss the course and your progress.

Midterm Exams:

There will be two major term tests, called *midterm exams*, that will be given during the semester. The midterms will be closed-book, although one page of handwritten notes will be allowed. Each exam will be comprehensive, and cover all the material listed on the syllabus before that midterm, including lectures, assigned readings, and assignments.

Final Exam:

As with the midterm exams, the final exam will be closed-book, although one page of handwritten notes will be allowed. The final exam will be comprehensive and cover all of the material listed on the syllabus, including both lecture work and assigned readings.

Exam Dates:

The midterms will be held in class during the usual class time, and the location of the final exam will be determined by the Registrar near the end of the term.

- Midterm Exam #1: **Wednesday, October 18, 2006, 1030–1120**
- Midterm Exam #2: **Wednesday, November 15, 2006, 1030–1120**
- Final Exam: **Wednesday, December 13, 2006, 900–1200**

Web Site:

I have written a web site for this section. The URL is

<http://stat.math.uregina.ca/~kozdron/Teaching/Regina/351Fall106/>

I will be updating this site throughout the term and you will be able to download any handouts that you don't get in class.

Email:

Email will be a significant form of course related communication between both students and the instructor. Therefore, please check your email regularly for course updates and homework/midterm information. Feel free to email your questions to me. I will endeavour to respond within 24 hours. Should you not receive a reply within 24 hours, try sending the message again, or ask me in person if I received your mail.

Academic Integrity:

For a university community of scholars, academic integrity is the heart of intellectual life—both in learning and in research.

Students should read carefully the University of Regina guidelines on *Student Behaviour* in Section 5.14, pages 31–34 of the *Undergraduate Calendar*, and not assume they understand what integrity and cheating are and are not. Academic integrity most certainly implies more at the university than it did in high school. The standards of integrity are those that prevail in professional life. Students must acknowledge and cite ideas they adopt from others (not just direct quotations), and understand the general standards and policies of academic integrity, as well as specific expectations in individual courses. When in doubt, ask!

Students should also consult the pamphlet *Academic Integrity* published by the University Secretary, or contact that office for more information.