MATH 314A - PROBABILITY FALL 2008

TTH: 9:30 - 10:50 A.M. (HATHORN 314)

Instructor: Peter Wong

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Textbook: John E. Freund's Mathematical Statistics with Applications (7th ed.) by I. Miller and

M. Miller, Pearson Prentice hall, New Jersey, 2004.

Office hours: TTh: 11:00 am - 12:00 pm, or by appointment

Grading: Attendence/Class Participation - 5%; homework - 30%; 2 mid-terms @20% each; Final

Exam - 25%

Prerequisites: Math 106

This is a calculus-based introduction to Probability. We develop necessary mathematical tools for the theory of probability as well as for certain applications to Statistics. We plan to cover most of the first seven chapters of the text.

Note on homework and on exams:

While group work is encouraged in general, the writing up of your homework assignment must be done on your own. In the event that you discuss certain homework problems with other classmates, make sure you (and the person(s) with whom you discussed the assignment) write the names of your collaborators in your assignment before you hand it in.

The dates for the exams are (1) Exam I - October 14; (2) Exam II - November 20; and (3) Final Exam - Wednesday 10:30 am December 10.

Homework problems from the text will be assigned frequently and reading assignment will be given at the end of every lecture. Be sure to read ahead of time before coming to the next class. Late homework may NOT receive any credit. I will post the HW problems on my page: http://www.bates.edu/~pwong/teaching/Fall2008/Math314A/Math314A.html.

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Tentative Syllabus:-

week 1: §§1.1 - 1.3, §§2.1 - 2.3;

week 2: $\S\S2.4$ - 2.7; HW#1 - due on September 11

 $week~3:~\S\S3.1$ - $3.4;~\mathbf{HW\#2}$ - due on September 18

week 4: functions of several variables, $\S 3.5$; HW#3 - due on September 25

 $week~5:~\S\S 3.6$ - 3.7,~4.1 - $4.2;~\mathbf{HW\#4}$ - due on October 2

week 6: Review, Exam I - October 14; HW#5 - due on October 9

Fall Recess - October 15 - 19

week 7: §§4.3 - 4.5;

 $week~8:~\S\S4.5$ - 4.7; HW#6 - due on October 28

 $week~9:~\S\S5.1$ - 5.4, 5.7; $\mathbf{HW\#7}$ - due on November 4

 $week~10:~\S\S6.1$ - 6.6; $\mathbf{HW\#8}$ - due on November 11

week 11: §§7.1 - 7.2, Review, **Exam II** - November 20; **HW#9** - due on November 18

Thanksgiving Recess - November 22 - 30

week 12: $\S\S7.2 - 7.3$. **HW#10** - due on December 4