

STA 4321 / 5325: Introduction to Probability / Fundamentals of Probability
Section 5516 / 5534
Fall 2013

Instructor: Samuel Wong swkwong@stat.ufl.edu
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Website: Course materials will be posted on e-learning/Sakai.

Office hours: Samuel Wong Mon Wed Fri, 1:30 - 2:30 or by appointment
Yang Wu TBA

Textbook: *Mathematical Statistics with Applications*, 7th ed.
by Wackerly, Mendenhall, and Scheaffe

Lectures: Mon Wed Fri 3:00 - 3:50 pm, Griffin-Floyd 100

Prerequisites: Three semesters of calculus (MAC 2311-2313 or equivalent), and one introductory statistics course.

Objectives: The course provides an introduction to probability theory -- the ideas and tools we need for understanding randomness and uncertainty. We will spend time with both learning the mathematical concepts and applying them to concrete examples. This course gives the necessary background for further courses in statistical theory (STA 4322).

Topics:

- Basic elements of probability
- Discrete and continuous random variables
- Multivariate distributions
- Distributions of functions of random variables
- Limit theorems

Course requirements:

The final grade will be based on homework (20%), two midterms (20% each), and a final exam (40%).

- *Homework* will be assigned approximately weekly, as solving problems regularly is integral to the understanding of the course material. Homework is due at the beginning of lecture on the specified date. No late homework will be accepted. Assignments will be equally weighted; your lowest score on the homework assignments will be dropped. You are welcome to discuss homework problems with other students; however, the solutions you submit must be written by yourself, in your own words.
- *Midterm exams* will be held in-class, tentatively on Sep 25 and Nov 6. The *final examination* is scheduled for Wed. Dec 11, 12:30 - 2:30 pm. The final will cover material from the entire course. All exams are closed-book, closed-calculator, closed-phone. You may bring two double-sided pages of notes to the midterms and four double-sided pages of notes to the final.