STA347 - Probability I
University of Toronto Summer 2015

Lectures: Tuesday, Thursday 6-9pm at SS1085
Instructor: Gun Ho Jang
e-mail: gunho@utstat.toronto.edu Put 'STA47' in subjects
Web page: http://www.utstat.toronto.edu/ghjang/teaching/sta347.php
Office: SS6015
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. Analysis equivalent to MAT257 is recommended;

Textbook

Reference

Evaluation
The grading scheme is as follows:

<table>
<thead>
<tr>
<th></th>
<th>Proportion</th>
<th>date, time and location</th>
</tr>
</thead>
<tbody>
<tr>
<td>Quiz</td>
<td>20%</td>
<td>July 30 (1.5 hours)</td>
</tr>
<tr>
<td>Mid-term test</td>
<td>30%</td>
<td>July 14 (2 hours)</td>
</tr>
<tr>
<td>Final exam</td>
<td>50%</td>
<td>TBA (2 hours)</td>
</tr>
</tbody>
</table>

Note: If midterm score is higher than final, proportions of midterm and final will be adjusted to 40%.

Notes
* No makeup test/quiz will be given for missed test/quiz. If you miss test/quiz and provide a valid medical record to the instructor within a week, your mark on the final exam will be substituted for the missed test/quiz.
* Quiz, mid-term test and final exam will be closed book with no aids allowed except a non-programmable calculator. Formulae sheets will be provided if necessary.