Math 641 Probability Theory I FALL 2006

Instructor: Junfeng Shang
Telephone: (419)-372-7457
E-mail: jshang@bgsu.edu
Web site: http://personal.bgsu.edu/~jshang/
Class time: MWF 12:30-1:20 p.m. in MSC 304
Office hours: MW 2:30-3:30 p.m. or by appointment
Office: 430 Mathematical Sciences Building (MSC)
Textbook: Statistical Inference, 2nd edition, George Casella & Roger L. Berger
Prerequisite: Math 565 or consent of instructor

Objectives: The purpose of this course is to give you an introduction to statistical inference. We will cover Chapters 1-5. In particular, we will explore axiomatic foundations of probability theory; discrete and continuous type random variables and their distributions; special probability distributions including multivariate normal; moment generating functions; weak law of large numbers and central limit theorem; sampling from univariate and bivariate normal; sampling distributions.

Grade: Your course grade will be determined by your performance on homework (15%), two midterm exams (50%), and the final examination (35%). Final grades will be assigned according to a 90-80-70-60 curve.

All exams must be taken at the scheduled time unless evidence of a legitimate, unavoidable problem is presented. Make-up exams will not be given.

Homework: 60 points (scaled to)
Exam # 1 (50 minutes): 100 points, Sep 27, Wednesday, in class
Exam # 2 (50 minutes): 100 points, Nov 8, Wednesday, in class
Final exam (comprehensive, 2 hours): 140 points, Dec 14, 1:15-3:15 p.m.
Total: 400 points
Notes: Exams are closed book. But you are allowed to bring photocopies of statistical tables and formula sheets to the appropriate amount. Final exam will be comprehensive.

Homework: Homework problems will be assigned regularly. When collected, homework is due at the beginning of class. *Late homework will not be accepted.*

Academic honesty: Academic honesty is fundamental to the activities and principles of a university. Students are expected to adhere to the code of academic conduct as defined in *BGSU Student Handbook.* Any effort to gain an advantage not given to all the students is dishonest whether or not the effort is successful. If it is determined that a student has cheated, he or she will be given zero points on the assignment or the exam and be turned to the Provost for the disciplinary action. As a result, a student who commits an act of academic dishonesty may be given a failing grade in the course regardless of his or her performance beyond the act of academic dishonesty.

Suggestion: I expect you to attend each class session, as we need to cover a lot of materials. If you need to be absent, let me know in advance. Excessive absence may result in a D or an F.