MATH 3355-1: Probability

Time: Tuesday and Thursday 12:10–1:30

Room: Lockett 134

Prerequisite

Math 2057 or 2058. Suggested preparation for actuarial exams.

Textbook

Saeed Ghahramani: Fundamentals of Probability with Stochastic Processes, Third Edition, Pearson Prentice Hall, 2005

Coverage

The following chapters of the textbook will be covered:

- 1. Axioms of Probability
- 2. Combinatorial Methods
- 3. Conditional Probability and Independence
- 4. Distribution Functions and Discrete Random Variables
- 5. Special Discrete Distributions
- 6. Continuous Random Variables
- 7. Special Continuous Distributions
- 8. Bivariate Distributions
- 10. More Expectations and Variances
- 11. Sums of Independent Random Variables and Limit Theorems

Grading

Homework and attendance		120	pts
Three 100-pt exams		300	pts
Final exam		180	pts
Total score		600	pts
Tentative scale	А	520-600	
	В	450 - 519	
	С	380 - 449	
	D	300 - 379	
	\mathbf{F}	below 300	

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