MATH 3355-4: Probability

Time: Monday, Wednesday, and Friday 12:40–1:30

Room: Lockett 240

Prerequisite

Math 2057 or 2058. Suggested preparation for actuarial exams.

Textbook

S. Ross: A First Course in Probability. Seventh Edition, Pearson Prentice Hall, 2006

Coverage

The first eight chapters of the textbook will be covered.

- 1. Combinatorial analysis (1.1–1.5)
- 2. Axioms of probability (2.1-2.5)
- 3. Conditional probability and independence (3.1-3.4)
- 4. Random variables (4.1-4.9)
- 5. Continuous random variables (5.1-5.6)
- 6. Jointly distributed random variables (6.1-6.5)
- 7. Properties of expectation (7.1-7.4, 7.6)
- 8. Limit theorems (8.1-8.4)

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 | |
| | \mathbf{C} | 380 - 449 | |
| | D | 300 - 379 | |
| | \mathbf{F} | below 300 | |

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