Statistics 7201
Theory of Probability
Autumn 2012

CONTACT INFORMATION

Lecturer        Radu Herbei, Ph.D.
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Office hours: 223 Cockins Hall, TW 1:00pm-2:00pm, and by appointment.

Grader        Meng Li
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Office hours by appointment only.

CLASS INFORMATION

Location:    Lecture: MWF 10:20am – 11:15am, Bolz Hall 0317.
Website:    http://carmen.osu.edu
Required text    A Probability Path

OTHER REFERENCES:

• Probability for Statisticians, by G. Shorack, Springer.

Please read the book as the course progresses, as I will not cover everything in class. I will occasionally assign reading from the book almost every lecture.

COURSE DESCRIPTION AND OBJECTIVES
Statistics 7201 is a measure-theoretic probability course, which introduces probability from a general and rigorous mathematical viewpoint. This course complements other courses on this topic that you may have had, and will help you gain a deeper and more thorough understanding of probability and its relevance in statistics and in the real world. Students will also develop skills in constructing rigorous proofs.
Prerequisites
You will need to be able to work with limits. Experience in theorem proving, real analysis and advanced calculus is a plus.

Evaluation
Homework 20%, Midterm exam 30%, Final exam 30%. Oral examinations will be a factor (20%) in the final grade.

Homework
Homework will be assigned regularly. Students are required to prepare answers to all homework problems. You are encouraged to discuss homework problems with other students but you have to prepare and present your own solutions. Feel free to ask me for help after you have made an attempt to solve the problems. Homework will not be collected for grading. I will ask you to present solutions to randomly selected problems during oral examination sessions.

Midterm and final exam
There will be one midterm and one final exam. Both exams are in-class and closed book. The final exam will be comprehensive.

Attendance policy
It is strictly required to attend all the classes. It is the student’s responsibility to make up for the material covered in class during any absence.

Special accommodations
If you need any accommodations based on the impact of a documented disability, contact the instructor privately to discuss specific needs, within a week. You should also contact the Office of Disability Services to coordinate special accommodations.

Academic misconduct
Academic misconduct will not be tolerated and will be dealt with procedurally in accordance with university policy.

Disclaimer
This syllabus should be taken as a fairly reliable guide for the course content. However, you cannot claim any rights from it and in particular I reserve the right to change the methods of assessment. Official announcements will ALWAYS be those made in class.