Syllabus for STAT 3201: Introduction to Probability for Data Analytics

Instructor: Dr. Sebastian Kurtek
Office: 440H Cockins Hall
My Office Hours: W 12:45-2:45PM, other times by appointment
TA Office Hours: TBD (I will announce these in class and on Carmen.)
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Lecture Location: Dreese Lab 369
Lecture Time: MWF 11:30AM-12:25PM

Required text and other course materials: The required textbook for the course is Mathematical Statistics with Applications (7th edition) by Wackerly, Mendenhall and Scheaffer. The book is available for purchase at the official university bookstore (ohiostate.bncollege.com) and elsewhere online. The book is available on reserve in the 18th Ave. Library. Students will be required to use RStudio software for statistical computing and graphics. RStudio can be downloaded for free at https://www.rstudio.com/. Instructions for using this software will be given in class. Also, we will supplement course materials with the freely available book titled Introduction to Probability and Statistics using R by Kerns (available at https://cran.r-project.org/web/packages/IPSUR/vignettes/IPSUR.pdf). This book provides many excellent exercises directly related to course material.

Course description: This course provides an introduction to probability and its role in statistical methods for data analytics. Equal emphasis will be placed on analytical and simulation-based methods for quantifying uncertainty. Approaches to assessing the accuracy of simulation methods will be discussed. Applications of probability and sampling to big data settings will also be given.

Upon successful completion of the course, students will be able to:
1. Quantify uncertainty about events using mathematical descriptions of probability.
2. Quantify uncertainty about events using simulation methods.
3. Assess the quality and accuracy of simulation based descriptions of uncertainty.
4. Update a description of uncertainty based on new information.
5. Identify appropriate probability models for experiments/data and summarize expected outcomes from such models.
6. Use correlation and conditional expectation to describe the relationship between two random variables.
7. Quantify uncertainty about summary statistics for large data sets.

Course website: Please visit http://www.carmen.osu.edu/. Check Carmen periodically for announcements about the class and other class material.

Assignments:

1. Homework: Homework will be assigned (approximately) biweekly, will be due on dates announced in class and will be graded.
2. **Final Project**: Suggested project topics will be provided in class.

3. **Exams**: There will be three in-class exams that cover material from lecture, the assigned readings and homework. The tentative exam dates are provided on the schedule uploaded to Carmen. Statistical tables will be provided as needed. Calculators may be used on the exams, but the calculators on cell phones, PDAs, or any other communication devices are NOT allowed. You may use one 8.5 x 11 inch handwritten sheet of paper (both sides) with formulas.

Note on makeup exams: If you absolutely need a makeup exam and have a valid excuse, please see me for the necessary arrangements. However, you must notify me in advance in such a situation. A make-up exam **must be taken within a week of the missed exam**. Exceptions to this policy will be permitted only in extreme situations such as serious injury immediately prior to an exam or severe illness requiring hospitalization.

Note on full credit on homework and exam problems: You need to show your justification for or work on each homework and exam problem. **Answers without work will not receive full credit.**

**Grading Policy** (*subject to small changes): Your final course grade will be based on the following weighting of assessment components: Homework = 20%, Exams 1 and 2 = 20% each, Final Exam = 30%, Project = 10%. The following rubric will be used for determining final grades: A = 93-100, A- = 90-92.9, B+ = 87-89.9, B = 83-86.9, B- = 80-82.9, C+ = 77-79.9, C = 73-76.9, C- = 70-72.9, D+ = 67-69.9, D = 60-66.9, E = below 60.

**Academic misconduct**: Please help us to maintain an academic environment of mutual respect, fair treatment, and personal growth. You are expected to produce original and independent work for exams. Although students are often encouraged to work together on homework assignments, all students must submit their own written work **in their own words**. Note that allowing others to copy your work is considered academic misconduct. Academic misconduct will not be tolerated and will be dealt with procedurally in accordance with University Rule 3335-31-02. (This policy can be found at http://oaa.osu.edu/coam.html.)

**E-mail correspondence**: In order to protect your privacy, all course e-mail correspondence must be done through a valid OSU name.# account.

**Special Accommodations**: All students who feel they may need accommodations based on the impact of a disability should contact the instructor privately to discuss their specific needs. Students with documented disabilities must also contact the Office of Disability Services (ODS) in 098 Baker Hall (phone: 292-3307) to coordinate reasonable accommodations for the course. ODS forms must be given to your instructor as early in the semester as possible to be filled out and returned to you.

**Note**: Except for changes that substantially affect implementation of the evaluation (grading) statement, this syllabus is a guide for the course and is subject to change with advanced notice.