Statistics 7201  
Probability Theory  
Autumn 2017

Contact information

Lecturer  Radu Herbei [herbei (at) stat.osu.edu]  
Office hours: Mondays 12:00-1:00, Thursdays 9:30-12:30 and by appointment.

Class information

Location:  Lecture: MWF 10:20am – 11:15am, JR0143.  
Website:  http://osu.instructure.com  

Other references:

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

Please read these books as the course progresses, as I will not cover everything in class.

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 I – 25%, Midterm exam II – 25%, Final exam 30%.
HOMWORK
Homework will be assigned regularly, however it will not be collected for grading, rather, we will have weekly short quizzes. For each quiz, I will randomly select a few problems from the latest homework assignment.

MIDTERM AND FINAL EXAM
There will be two midterms and one final exam. All exams are in-class and closed book. The final exam will be comprehensive.

Midterm I will be on Friday, September 29, 2017 in class.
Midterm II will be on Friday, November 3, 2017, in class.
The Final exam will be on Tuesday, December 12, 2017, 10:00am – 11:45am, in class.

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.