STT 881: Theory of Probability I

Fall 2015

Time and place: M W F 11:30-12:20 p.m., C506 WH

Instructor: Shlomo Levental, C420 WH,
            Tel: 3558726, email: Levental@stt.msu.edu.

Office Hours M W 10:30 -11:30 a.m. and by appointment.


Recommended background: MTH 828 or concurrently.

Course outline: The course deals with some basic concepts of modern
Probability theory. Both theory and applications will be emphasized. This
material is the basis for the ever expanding role that Probability plays in almost
every field, e.g.: Engineering, Physical Sciences, Finance, Business and
Economics. The topics that will be covered include:
1. A brief summary of some important facts from measure/integration theory.
2. The laws of large numbers and random series.
3. The central limit theorem and its applications.

Most of the material described above appears in Chapters 1, 2 and the Appendix of
the textbook. From time to time I will add material which isn’t in the text. In
those cases I will post the material on the class page:
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Grades There will be homework assignments throughout the course. There will at
least one midterm exam and there will be a final exam at the end of the course.

Remark: Some changes in the above are possible.
## IMPORTANT DATES FALL SEMESTER 2015

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<tr>
<th>Date</th>
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<tr>
<td>September 2, 2015</td>
<td>First Day of Classes</td>
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<tr>
<td>September 7, 2015</td>
<td>Labor Day – Official Holiday/University Closed</td>
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<tr>
<td>September 9, 2015</td>
<td>Open adds end (8:00 pm)</td>
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<tr>
<td>September 28, 2015</td>
<td>Last day to drip with refund (8:00 pm)</td>
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<tr>
<td>October 21, 2015</td>
<td>Middle of Semester (Deadline to drop with no grade)</td>
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<td>November 26 &amp; 27</td>
<td>Thanksgiving Holiday</td>
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<td>December 18</td>
<td>Final Exam</td>
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