

**University of Regina**  
**Statistics 451–Advanced Probability**

**Section:** 001

**Lecture:** MWF 1330–1420 in Classroom Building, room 435 (CL 435).

**Professor:** Michael Kozdron

**Office:** College West 307.31

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**Email:** kozdron@stat.math.uregina.ca

**Home Page:** <http://stat.math.uregina.ca/~kozdron/Teaching/Regina/451Fall113/>

**Office Hours:** W 1210–1320 or by appointment

**Recommended Text:**

J. Jacod and P. Protter, *Probability Essentials*, second edition, Springer 2004.

**Course Description:**

3 credits. Probability measures; distribution functions; sequences of random variables; characteristic functions; modes of convergence; convergence theorems; weak and strong laws of large numbers; Central Limit Theorem.

**Prerequisites:**

STAT 351 with a grade of at least 60%.

**Student Responsibilities:**

Students should familiarize themselves with both the *Responsibilities of Students* in Section 5.1 and the *Responsibilities of Instructors* in Section 5.2 of the *Undergraduate Calendar*. Especially note item 8 which states that: Instructors are expected to conduct their courses in such a way as to obtain evidence of student writing skills, in term papers, essays, reports, or other written work, and to demand competence in writing for a passing grade.

**Grading Information:**

Your final grade will be determined by your performance in the course, including assignments, midterms, and the final exam. Students should consult *Grading Descriptions* in Section 5.9.1 of the *Undergraduate Calendar* for an outline of the expectations associated with various percentage grades.

<b>Evaluation Type</b>	<b>Percentage of Final Grade</b>
Assignments	10%
Midterm Exam #1	20%
Midterm Exam #2	20%
Take-Home Final Exam	50%

**Policy for Missed Classes, Missed Midterm, and Missed Final Exam:**

Students should familiarize themselves with the sections *Attendance* (Section 5.3) and *Deferrals* (Section 5.7) of the *Undergraduate Calendar*.

**Exam Dates:**

The midterm exams will be held in class during the usual class time, and the location of the final exam will be determined by the Registrar near the end of the term.

- Midterm Exam #1: **Friday, October 11, 2013, 1330–1420**
- Midterm Exam #2: **Friday, November 8, 2013, 1330–1420**
- Take-Home Final Exam: due by 5:00 pm on **Friday, December 20, 2013**

**Web Site:**

I have written a web site for this section. The URL is

<http://stat.math.uregina.ca/~kozdrn/Teaching/Regina/451Fall13/>

I will be updating this site throughout the term and you will be able to download any handouts that you don't get in class.

**Email:**

Email will be a significant form of course related communication between both students and the instructor. Therefore, please check your email regularly for course updates and homework/midterm information. Feel free to email your questions to me. I will endeavour to respond within 24 hours. Should you not receive a reply within 24 hours, try sending the message again, or ask me in person if I received your mail.

**Academic Integrity:**

For a university community of scholars, academic integrity is the heart of intellectual life—both in learning and in research.

Students should read carefully the University of Regina guidelines on *Student Behaviour* in Section 5.13 of the *Undergraduate Calendar*, and not assume they understand what integrity and cheating are and are not. Academic integrity most certainly implies more at the university than it did in high school. The standards of integrity are those that prevail in professional life. Students must acknowledge and cite ideas they adopt from others (not just direct quotations), and understand the general standards and policies of academic integrity, as well as specific expectations in individual courses. When in doubt, ask!

Students should also consult the pamphlet *Academic Integrity* published by the University Secretary, or contact that office for more information.