

# Stat/Math 414.1 Introduction to Probability Theory

Fall 2005                      MWF 2:30-3:20                      73 Willard Bldg

Instructor:                      John Fricks                      Office Hours:    Monday                      1:00-2:20  
314 Thomas Bldg                      Wednesday                      3:30-4:30  
fricks@stat.psu.edu                      or by appointment  
865-3235

Teaching Asst:                      Yuexiao Dong                      Office Hours:    Tuesday                      2:30-3:30  
316 Thomas Bldg                      Thursday                      2:30-3:30  
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863-3238

Web Page:                      [www.stat.psu.edu/~fricks/fall2005/stat414.html](http://www.stat.psu.edu/~fricks/fall2005/stat414.html)  
Text:                      *Probability and Statistical Inference, 7th edition*, Prentice-Hall, Inc.  
Robert V Hogg and Elliot A. Tannis.

Course Topics:                      1. Basic Probability Concepts and Theorems  
2. Discrete Probability Distributions  
3. Continuous Probability Distributions  
4. Multivariate Probability Distributions  
5. The Normal Distribution and the Central Limit Theorem

Grading:                      The grade for this course will be based on:  
Homework                      20%  
Midterm #1                      25%                      October 7, 2005  
Midterm #2                      25%                      November 11, 2005  
Comprehensive Final                      30%

Homework:                      Homework will be given weekly. No late homework will be accepted. In order to receive credit for homework, all assignments must include HOW an answer is obtained, not just the numerical solution.

Exam Policies:                      1. No make-up exams are given.  
2. In the case of a University approved conflict, an early exam may be taken. You must inform the instructor one week before the exam date.

Drop/Add                      Drop/Add period is August 30 - September 8.  
Late Drop deadline is November 16.  
Deadline for filing for conflict exam is October 3 through October 16.

Integrity                      All Penn State University and Eberly College of Science policies regarding academic integrity apply to this course. Those policies are available at:  
[www.science.psu.edu/academic/Integrity/index.html](http://www.science.psu.edu/academic/Integrity/index.html)