

STAT 449 (MAST 671/881), Sec. B
Advanced Probability
Fall 2019

Instructor: Dr. W. Sun, Office: LB 921-17 (SGW), Phone: 514-848-2424, Ext. 5218
Email: wei.sun@concordia.ca

Office Hours: TBA.

Textbook: *Probability and Random Processes*, by G. R. Grimmet and D. R. Stirzaker.

Homework: There will be about 5 assignments.

Exams: There will be one midterm exam. The schedule of the exam will be announced later. **NO MAKE UP TERM EXAMS.**

Grading:

- a) Homework (10%)
- b) Midterm Exam (30%)
- c) Final Examination (60%)

If the grading scheme for this course includes graded assignments, a reasonable and representative subset of each assignment may be graded. Students will not be told in advance which subset of the assigned problems will be marked and should therefore attempt all assigned problems.

Topics: This course will cover the materials from Chapters 1, 3, 4, 5, 7 and 12 including:

- Discrete and continuous random variables, indicator functions.
- Conditional probability and conditional expectation.
- Generating functions and characteristic functions, limit theorems.
- Random walk, branching process and Poisson process.
- Convergence of random variables, modes of convergence.
- Introduction of martingales, martingale convergence theorem, optional stopping.

Week	Topics to be covered
1	Section: 1.1 - 1.3, 3.1-3.3
2	Section: 3.4 - 3.7
3	Section: 4.1- 4.8
4	Section: 5.1 - 5.3
5	Section: 5.4 - 5.5
6	Section: 5.7 - 5.10
7	Section: 5.11
8	Section: 7.1 - 7.3
9	Section: 7.4, 7.10
10	Section: 7.7, 7.8
11	Section: 12.1, 12.4, 12.5
12	Review
13	Presentations by graduate students

Academic Integrity and the Academic Code of Conduct

This course is governed by Concordia University's policies on Academic Integrity and the Academic Code of Conduct as set forth in the Undergraduate Calendar and the Graduate Calendar. Students are expected to familiarize themselves with these policies and conduct themselves accordingly. "Concordia University has several resources available to students to better understand and uphold academic integrity. Concordia's website on academic integrity can be found at the following address, which also includes links to each Faculty and the School of Graduate Studies: concordia.ca/students/academic-integrity." [*Undergraduate Calendar, Sec 17.10.2*]