

STAT 449 (MAST 671/881), Sec. B
Advanced Probability
Fall 2020

Preface: Due to exceptional circumstances, this course will be taught and all assessments will be done completely ONLINE via Moodle. Given the subject matter and nature of this course, at least one of the exams including the midterm and/or the final exam will be given online through the Concordia Online Exams (COLE) platform with online proctoring. For more details see the ADDENDUM at the end of this course outline.

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Office Hours: Thursday 13:00-14:30, or by appointment via Moodle.

Text: *Probability and Random Processes*, by G. R. Grimmet and D. R. Stirzaker.
The electronic file of the textbook will be available in Moodle.

Homework: Homework will be assigned bi-weekly. There will be around 5 assignments in total.

Exams: There will be one one-hour midterm exam given online via **Moodle**. The schedule of the exam will be announced later. **NO MAKE UP TERM EXAMS.** The final exam will be online two hours long and proctored on **Concordia Online Exams (COLE)** (see Addendum).

Grading:

- Homework (20%)
- Midterm Exam (30%)
- Final Examination (50%)

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, Midterm
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."

Content belonging to instructors shared in online courses, including, but not limited to, online lectures, course notes, and video recordings of classes remain the intellectual property of the faculty member. It may not be distributed, published or broadcast, in whole or in part, without the express permission of the faculty member. Students are also forbidden to use their own means of recording any elements of an online class or lecture without express permission of the instructor. Any unauthorized sharing of course content may constitute a breach of the [Academic Code of Conduct](#) and/or the [Code of Rights and Responsibilities](#).

Disclaimer: In the event of extraordinary circumstances beyond the University's control, the content and/or evaluation scheme in the course is subject to change.

Addendum: This course will be taught and all assessments will be completely online. A midterm and/or a final online exam will be provided through the Concordia Online Exams (COLE) platform with online

proctoring (also known as auto-proctoring). More information about the COLE system may be found at the [COLE website](#).

Please note the following respect to online proctored exams:

- That the exam will take place during the exam period at the designated date and time set by the professor (midterm) or the Exams office (final). All exam times will be set to Eastern Standard/Daylight Time.
- That your image, voice and screen activity will be recorded throughout the duration of the exam.
- That you must show your Concordia University Identification card to validate your identity. Alternative government issued photo identification will be accepted, though it is not recommended. Only identification in English or French will be accepted.
- That any recording made will only be viewed by authorized university personnel (no external entity has authorization to review the recording).
- That you will be responsible for ensuring appropriate, properly functioning technology (webcam, a microphone, appropriate browser and an ability to download any necessary software, as well as a reliable internet connection with a minimum of a 3G connection).
- That you are very **strongly recommended** to enter the virtual test site found at the [COLE website](#) and become familiar with the software that will be used for your exam before starting the exam.
- That you will need a quiet place within which to take the exam. Earplugs or noise-cancelling headphones that are not connected to a device may also be used to allow you to focus for the duration of the exam.

Students who are unable to write an exam because they are unable to meet the above conditions and requirements are advised that they will need to drop the course. More information can be provided on the next offering of this course by consulting the Department. Students are advised that the drop deadline (DNE) for this course is September 21, 2020.

Students who require additional accommodations for their exams due to a documented disability should contact the Access Centre for Students with Disabilities as soon as possible (acsinfo@concordia.ca).

If you face issues during the exam, you should inform your professor of those issues immediately. Please note that there are in-exam supports you should spend time getting to know. Visit the [COLE website](#) for more information.