46-921 INTRODUCTION TO PROBABILITY
MINI 1, Fall 2013

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Office Hours: TBA

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Office Hours: Wednesday (TBA)
Saturday 4pm-5:30pm (Tepper/Posner 145, NY1)

Class Meetings: Thursdays, 5:30pm-8:30pm
8/29, 9/5, 9/19, 10/3, 10/10: Pittsburgh (Tepper/Posner 145)
9/12, 9/26: NYC (NY1)

Website: http://www.cmu.edu/blackboard

Prerequisites: Calculus up to and including integration of functions of several variables; basic
knowledge of matrix algebra

This text is required for the course but will be used more extensively in later Statistics courses.
A course packet will also be distributed and has more information about the probability material.

General Course Plan: This is the first part of a two-part course introducing probability and
statistics. In this first half, key fundamental concepts of probability, random variables and their
distributions, expectations, and conditional probabilities will be covered. The second half of the
semester (46-923) will concentrate on statistical inference.

Course Objectives/Goals:

1. You will recognize the important roles that probability distributions play in the modelling
   of real (financial) processes.

2. You will learn basic, set-theoretic notions of probability, along with standard ideas of
   conditional probability, including Bayes Rule.

3. You will learn the properties of standard named distributions.

4. You will be able to extensively use the normal distribution and its properties.

5. You will begin to have a basic appreciation of some of the more advanced concepts of
   probability theory that will appear in later courses in the program.

6. You will learn how to work with random variables and their distributions, including how
to derive the distribution of a transformation of another random variable or random vector.

7. You will learn how to work with multivariate distributions, including deriving marginal
   and conditional distributions.

8. You will learn how to work with moment generating functions, and why they are useful.
Course Work: Your grade will be determined by homework assignments and the final exam.

- Weekly homework assignments are due at the beginning of class (5:30pm) on Thursdays. The type of homework submission (paper vs electronic, etc) depends on the location of the student. Deviation from the requested format requires instructor permission.
  
  – Pittsburgh students: give a paper copy to Abby
  – NYC students: give a paper copy to Diffy or Seida
  – online students: email a pdf of the HW to rmugent@stat.cmu.edu. **Note that, if homework is scanned, students must use an actual copier/scanner, not a phone.** Phone scans are very difficult to read/open/grade, etc.

Homeworks must be legible; it is not our responsibility to figure out “what you meant”. Answers that are unclear will be graded as such.

Similarly, you should include justification for any steps taken to solve the problem (aside from basic arithmetic and calculus). Not doing so may result in a loss of points. Writing down just the answer will not receive full credit (unless specifically allowed).

You should expect the difficulty level of the homework problems to be greater on average than the problems worked in class. Please attempt to see the TA or instructor during office hours or the TA sessions for help with homework problems. Questions posed by email must be sent at least 24 hours before the time an assignment is due in order to reasonably expect a response. Note though that a response is not guaranteed. Try to ask early.

- The final exam is cumulative and will be Wednesday, October 16th, 5:30pm-8:30pm. More details later. In particular, we will discuss what you are allowed to bring and what will be provided. You are responsible for any material covered in lecture and homework regardless of whether it appears in the course packet or text.

Grading policy: You may and should discuss homework problems with your fellow students, however the work you submit must be your own. Acknowledge any help received on your assignments. **Copied assignments, including the use of solutions from previous years, are a violation of the MSCF Honor Code.**

You have one week from the day an assignment is handed back in class to bring any grading issues, comments, complaints, etc to the attention of the instructor. Please note that if you are absent the day something is handed back, this deadline will not be extended unless arrangements have been made in advance with the instructor.

Final grades will be computed with these weights: Homework Average 50%, Final Exam 50%. However, note that you must receive a passing grade on the final exam (60%) to pass the course.

**Computing**: The statistical computing package we will use in this course is R. R is available on many campus computers, and you may download a free version from www.r-project.org.

**R References**: manuals available on R website;

http://www.stat.cmu.edu/~rnugent/teaching/introR

*Introductory Statistics with R*, Peter Dalgaard; Springer-Verlag

*Modern Applied Statistics with S-Plus* Venables, Ripley; Springer

**Laptop Policy**: Students are expected to be participating in class; any laptop use during class should pertain directly to the class. Instructor reserves the right to not allow laptop use during class. When the class has a guest speaker, laptops must be turned off and put away.

**Cellphones/Pagers, etc**: All cellphones, pagers, beepers, and anything else that makes noise should either be turned off or silenced during class.

**Communication**: Assignments and class information will be posted on Blackboard. Help with using blackboard is available at www.cmu.edu/blackboard/help/.

**Email**: Sending email to your professor or teaching assistants should be treated as professional communication. Emails should have an appropriate greeting and ending; students should refrain from using any kind of “shortcuts”, abbreviations, acronyms, slang, etc. in the email text. Emails not meeting these standards may not be answered.

Emails with questions about the material or grading should be directed to the professor, even if it’s something as simple as an error in grade tabulation. I may post questions that seem useful and appropriate for the class on Blackboard (Discussion Board) or in an email to the class. Of course the original question will be anonymized.

**Academic Integrity**: All students are expected to comply with the CMU policy on academic integrity. This policy is online at www.studentaffairs.cmu.edu/acad_integ/acad_int.html.

Cheating, copying, etc will not be tolerated; please ask if you unsure of whether or not your actions are complying with assignment/exam instructions. Always ask if you are unsure; always default to acknowledging any help received.

**Video/Audiotaping**: No student may record or tape any classroom activity without the express written consent of the professor. If a student believes that he/she is disabled and needs to record or tape classroom activities, he/she should contact the Office of Equal Opportunity Services, Disability Resources to request an appropriate accommodation.

**Disability Services**: If you have a disability and need special accommodations in this class, please contact the professor. You may also want to contact the Disability Resources office at 8-2013.