Instructor: Victor De Oliveira
Lectures: Mon & Wed 5:30-6:45pm, BB 2.05.04
Office: BB 4.03.32
Office hours: Mon & Wed 2:50-3:50pm (or by appointment)
Email: victor.deoliveira@utsa.edu
Web page: http://faculty.business.utsa.edu/vdeolive/
Phone: 458-6592
The best method to contact me is through email


Additional References: An Introduction to Probability and Statistics, 2nd edition,

Description

Brief Description. This is an intermediate graduate course in probability seeking a balance between theory and computation. The goal is to cover most of the first four chapters of the textbook and, if time permits, the beginning of Chapter 5.

Course Outline. Fundamentals of probability theory, conditional probability and independence, random variables, distribution functions, probability density and mass functions, functions of random variables, expectation, moments and moment generating functions, common families of discrete and continuous distributions, probability identities and inequalities, multivariate distributions, marginal and conditional distributions, covariance and correlation, more moment inequalities, random samples.

Requisites: STA 3513 and MAT 4213. For this course students require to have had a Calculus-based undergraduate course in Probability (STA 3513 or equivalent). In addition students require working familiarity with concepts such as set theory, derivatives and integrals of functions of one and several variables, convergence of sequences and infinite series (MAT 4213 or equivalent).

Details

Grading Policy & Dates. The grade for this course will be based upon three in-class exams and periodic homework. The grade distribution and the dates of the exams will be:

- Homework assignments (25%), Regular basis
- Exam I (25%), Wednesday September 20
- Exam II (25%), Wednesday October 25
- Exam III (25%), Monday November 27

The final letter grade for this course will be strictly based on the TOTAL (= Homework + Exam 1 + Exam 2 + Exam 3) according to the rule:

- $\text{TOTAL} \geq 90\% \rightarrow \text{A}$,
- $78\% \leq \text{TOTAL} < 90\% \rightarrow \text{B}$,
- $65\% \leq \text{TOTAL} < 78\% \rightarrow \text{C}$,
- $50\% \leq \text{TOTAL} < 65\% \rightarrow \text{D}$,
- $\text{TOTAL} < 50\% \rightarrow \text{F}$. 

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Homework. In order to learn the course material and get a good grade in the course it is absolutely necessary (but not sufficient) that you invest time on seriously working on the homework. Homework consisting of sets of 7–10 problems each (from the textbook and other sources) will be given in class and posted on the course web page every other week or so, and they are due one week later at the beginning of class. No late homework will be accepted under any circumstance, but the lowest homework grade will be dropped. I will carefully grade three problems from each set (selected by me), which would count for 60% of the homework grade, while will only casually review the rest of the problems, which would count for 40% of the homework grade.

You can work on the homework individually or form a study group of two or three students. In the latter case each member should work on the homework problems on his/her own, and later the group meets to discuss the problems and help each other. In any case, each student has to write his/her own homework solution (staple your homework). Copying the solution of one or more problems from another student is consider academic dishonesty/misconduct and will be dealt with according to the UTSA policy on this regard; see below.

Exams. The in-class exams will be closed-book and closed-notes. Students are allowed to bring a one-page formula sheet and a calculator. You have to show all your work in the exam in order to receive credit.

Each student has to write his/her own exam solution. Communicating with another student during the exam or looking over another student exam is consider academic dishonesty/misconduct and will be dealt with according to the UTSA policy on this regard; see below.

There will be no individual make up exams. If you miss one of the exams, you may be allowed to take a comprehensive make up exam on December 6 (location and time to be determined). To be allowed to take this make up exam you have to bring valid written documentation that explains the reason for the missed exam. The make up exam will replace at most one missing exam grade.

Additional Information

Attendance. It is extremely important that you attend every class. I urge you to do so, but attendance will not be recorded.

Withdraw. The last date that a student is permitted to drop an individual course is October 24.

Academic Accommodations. The Office of Disability Services is the only university body who may issue instructions for academic accommodations. If you require these you have to register with them.

Academic Misconduct. Students are responsible for learning and understanding UTSA policy on academic misconduct. The student code and related matters can be found at: http://www.utsa.edu/osja/index.cfm