UNIVESRITY OF WYOMING

MATH 4255/5255 01

Mathematical Theory of Probability (3 credit hours)

Engineering Building 1055

Spring 2022

TR 11:00 am - 12:15 pm

Instructor contact information:

Dr. Stefan Heinz, Ross Hall 214, 766-4203, heinz@uwyo.edu

Office hours:

TR 1:30 - 3:00 pm

Course prerequisites, co-requisites, enrollment restrictions:

Grade of C or better in MATH 2210 or 2355

Course Description:

Calculus-based. Introduces mathematical properties of random variables. Includes continuous probability distributions, independence, and conditional probability distributions, independence and conditional probability, mathematical expectation, multivariate distributions and properties of normal probability law. Dual listed with MATH 4255, cross listed with STAT 5255.

Student Learning Outcomes:

Basic knowledge of probabilistic concepts.

Recommended texts, readings, and special tools or materials:

- 1) Heinz, S., Mathematical Modeling. Springer-Verlag, Heidelberg, Dordrecht, London, New York (2011).
- 2) Ross, S., A First Course in Probability. Pearson Prentice Hall, 8th edition, Upper Saddle River, New Jersey (2009).

Course Topics:

- 1) Probability density functions of one stochastic variable
- 2) Probability density functions of several stochastic variables
- 3) Conditional probability density functions and applications
- 4) Markov chains

General requirements and expectations for the course:

Homework is the most vital part of this course. Mathematics, more than most subjects, is one which you learn not by listening and absorbing, but by trying out yourself. The learning of mathematics is also more sequential than that of other subjects ... so all the more need to be regular in doing problems yourself! Homework will be submitted via WyoCourses on the specified due date (usually one week later). It is fine for you to discuss the homework with other students. However, please do not copy anyone else's work directly. Copying may adversely affect your grade; but more importantly, you won't be adequately preparing yourself for the tests in this way.

Required examinations, assignments, activities, and projects:

There will one midterm exam and one final exam. Term tests will cover a specified unit of material only, but the final exam will be comprehensive. Later during the semester we will fix dates for the term test. Make-up tests, for those who miss tests, will only be granted in cases of verifiable illness or the most extreme circumstances (at my discretion). Please contact me in advance of such a situation if possible, or leave a message with the Math Department (766-4221). Even in legitimate cases, the make-up test will be harder than the original test. After finishing your exam work in class you will be asked to scan your work and submit it via WyoCourses.

Final Examination or Final Project Date:

TBA

Grading Scale and Grading Policies:

Grading Scheme

40%	Homework
30%	Midterm Exam
30%	Final Exam

Grade Requirements

А	> 90%
В	> 80%
С	> 70%
D	> 60%
F	< 60%

Attendance and Absence policies:

I strongly recommend class participation and attendance and consider this activity essential in determining borderline grades. University policies on excused absences as outlined in <u>UW Regulation 2-108 (Student Attendance Policy)</u>.

Classroom Behavior Policy:

At all times, treat your presence in the classroom and your enrollment in this course as you would a job. Act professionally, arrive on time, pay attention, complete your work in a timely and professional manner, and treat all deadlines seriously. You will be respectful towards you classmates and instructor. Spirited debate and disagreement are to be expected in any classroom and all views will be heard fully, but at all times we will behave civilly and with respect towards one another. Personal attacks, offensive language, name-calling, and dismissive gestures are not warranted in a learning atmosphere. As the instructor, I have the right to dismiss you from the classroom and other areas where disruptive behavior occurs. Electronic devices such as mobile phones should be set to silent.

Classroom Statement on Diversity:

The University of Wyoming values an educational environment that is diverse, equitable, and inclusive. The diversity that students and faculty bring to class, including age, country of origin, culture, disability, economic class, ethnicity, gender identity, immigration status, linguistic, political affiliation, race, religion, sexual orientation, veteran status, worldview, and other social and cultural diversity is valued, respected, and considered a resource for learning.

Disability Support:

The University of Wyoming is committed to providing equitable access to learning opportunities for all students. If you have a disability, including but not limited to physical, learning, sensory or psychological disabilities, and would like to request accommodations in this course due to your disability, please register with and provide documentation of your disability as soon as possible to Disability Support Services (DSS), Room 128 Knight Hall. You may also contact DSS at (307) 766-3073 or udss@uwyo.edu. It is in the student's best interest to request accommodations within the first week of classes, understanding that accommodations are not retroactive. Visit the DSS website for more information at: www.uwyo.edu/udss.

Academic Dishonesty Policies:

Academic dishonesty will not be tolerated in this class. Cases of academic dishonesty will be treated in accordance with UW Regulation 2-114. The penalties for academic dishonesty can include, at my discretion, an "F" on an exam, an "F" on the class component exercise, and/or an "F" in the entire course. Academic dishonesty means anything that represents someone else's ideas as your own without attribution. It is intellectual theft – stealing - and includes (but is not limited to) unapproved assistance on examinations, plagiarism (use of any amount of another person's writings, blog posts, publications, and other materials without attribution. Facilitation of another person's academic dishonesty is also considered academic dishonesty and will be treated identically.

Duty to Report:

UW faculty are committed to supporting students and upholding the University's nondiscrimination policy. Under Title IX, discrimination based upon sex and gender is prohibited. If you experience an incident of sex- or gender-based discrimination, we encourage you to report it. While you may talk to a faculty member, understand that as a "Responsible Employee" of the University, the faculty member MUST report information you share about the incident to the university's Title IX Coordinator (you may choose whether you or anyone involved is identified by name). If you would like to speak with someone who may be able to afford you privacy or confidentiality, there are people who can meet with you. Faculty can help direct you or you may find info about UW policy and resources at <u>http://www.uwyo.edu/reportit</u>. You do not have to go through the experience alone. Assistance and resources are available, and you are not required to make a formal complaint or participate in an investigation to access them.

Substantive changes to syllabus:

All deadlines, requirements, and course structure is subject to change if deemed necessary by the instructor. Students will be notified verbally in class, on our WyoCourses page announcement, and via email of these changes."

Student Resources:

DISABILITY SUPPORT SERVICES: <u>udss@uwyo.edu</u>, 766-3073, 128 Knight Hall, <u>www.uwyo.edu/udss</u> COUNSELING CENTER: <u>uccstaff@uwyo.edu</u>, 766-2187, 766-8989 (After hours), 341 Knight Hall, <u>www.uwyo.edu/ucc</u> ACADEMIC AFFAIRS: 766-4286, 312 Old Main, <u>www.uwyo.edu/acadaffairs</u> DEAN OF STUDENTS OFFICE: <u>dos@uwyo.edu</u>, 766-3296, 128 Knight Hall, <u>www.uwyo.edu/dos</u> UW POLICE DEPARTMENT: <u>uwpd@uwyo.edu</u>, 766-5179, 1426 E Flint St, <u>www.uwyo.edu/uwpd</u> STUDENT CODE OF CONDUCT WEBSITE: <u>www.uwyo.edu/dos/conduct</u>