

Probability II – 2009/10

Course Information

Lecturer: I. Goldsheid (email: I.Goldsheid@qmul.ac.uk)

Lectures: Monday 10-11, Skeel Lecture Theatre
Monday 17-18, Mason Lecture Theatre
Thursday 9-10, Mason Lecture Theatre

Tutorials: Monday 12-13 (Geog 220), 13-14(Geog 220), 15-16(Geog 220 & Queens FB1)
Tuesday 15-16 (Geog 220)

Office Hours: Tuesday 13:30-14:30
Thursday 12:30-13:30

Assessment: 10% coursework, 10% test, 90% final examination

Coursework: I intend to produce between 8 and 10 exercise sheets. The worst two marks will be ignored and the rest will count towards the 10%. Exercise sheets will contain a mixture of routine examples and more challenging problems. It is essential for your understanding of the course that you make a serious attempt to do the coursework. *Persistent non-submission of coursework may lead to you being barred from the final exam.*

Examination: The following rubric will be used:

You should attempt all questions on this paper. Marks awarded are shown next to the questions.

Calculators ARE permitted in this examination, but no programming, graph plotting or algebraic facility may be used. The unauthorised use of material stored in a pre-programmable memory constitutes an examination offence. Please state on your answer book the name and type of machine used.

Books: All the material you need to know will be covered in lectures. However, if you do wish to use a text book then the following is recommended:

S. Ross, A First Course in Probability, Pearson International Addition

This book is covering most of the course and is useful to read.

For enthusiasts,

Grimmett and Welsh, Probability. An Introduction. Oxford Science Publications.

Tatylor and Karlin, Introduction to Stochastic Modeling, Academic Press

cover the material (and much more as well) in a rather more technical style, and are fairly readable.

Course webpage: go to <http://www.maths.qmul.ac.uk/~ig/MTH5118>

All handouts and exercise sheets will be put on the webpage.