

MATH 621 Fall 2017 (3 credits)

Course Syllabus

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Time / Loc	Tuesday and Thursday 8-9:15PM Kiely 258
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Course Homepage	https://github.com/kapelner/QC_Math_621_Fall_2017

Course Overview

MATH 621 is an introduction to the intermediate concepts and techniques of probability. Topics to be tentatively covered are below (not in order of coverage):

- Discrete and continuous random variables (rv's) and their PMFs, PDFs, CDFs using the indicator function, supports, parameter spaces, quantile functions
- Discrete models include the Bernoulli, Binomial, Poisson, Geometric, Negative Binomial, Skellam and BetaBinomial
- Continuous models include the Uniform, Exponential, Erlang, Logistic, ParetoI, Laplace, Gumbel, Weibull, Frechet, Gamma, Beta, Lomax, Normal, LogNormal, Chi-squared, Student's T, Fisher-Snedecor's F and Cauchy
- Survival modeling with some extreme value theory
- Vector-valued rv's including joint densities, conditional densities, expectation vectors, variance-covariance matrices, correlation matrices and models include the Multinomial and Multivariate Normal (and Mahalanobis Distance)
- The gamma function and the beta function (full, incomplete and regularized)

- Convolutions of discrete and continuous rv's
- The Poisson Process
- Law of Iterated Expectation and Law of Total Variance
- Transformation of single rv's (and multiple rv's using Jacobian determinants)
- Truncations of rv's
- CDF/PDF of order statistics of continuous rv's
- Mixture and compound distributions
- Scalar and vector characteristic functions, properties and Levy's Continuity Thm
- Central Limit Theorem and its implications, Weak Law of Large Numbers
- Cochran's Theorem, quadratic forms and the derivation of Student's T statistic,
- Markov's, Chebyshev's, Chernoff, Cauchy-Schwartz, Jensen's and Holder's inequalities and consequences
- Convergence of rv's in distribution, probability and law (but not almost everywhere)

Prerequisites include MATH 241 (basic probability) and 201 (multivariable calculus) and 231 (linear algebra) or equivalents. **This is not your typical mathematics course.** This course develops ideas and concepts for helping to make decisions based on randomness and we will do some modeling of real-world situations and we will also make limited use of computation using the R statistical language. There will be a lot of pure theory as well as needed.

Course Materials

Textbook: Introduction to Probability Theory by Hoel, Port & Stone. This book is out of print but you can buy it used on Amazon for a reasonable price (as far as textbooks go). There is no excuse not to have this book. It is *required*. However, I will not usually be teaching “from the book” — most of the material in the class comes from the lecture notes. The textbook is a way to get “another take” on the material. The textbook covers about only half of the material done in class. For the other half, you will have to make use of other resources.

Computer Software: We will also be using R which is a free, open source statistical programming language and console. You can download it from: <http://cran.mirrors.hoobly.com/>. I do not expect you to do *any* programming. I will be giving you R code to run and expect you to interpret the results based on concepts explained during the course.

Calculator: You can use a TI-84, 85, 89 or any calculator which you wish. I strongly suggest you use Wolfram Alpha and its smartphone app.

Announcements

Announcements will be made via email. I am known to send a couple emails per week on important issues. Thus, I will need the email address that you reliably check. The default is whatever is in CUNYfirst which many of you do not check. (See Homework #0 for more information).

Lectures

I have a no computer / tablet / phone policy during lectures. Only pen / pencil and paper. Classes are 75 minutes and run from Monday, August 28 until Tuesday, December 12. There will be 23 lectures periods, two days for the two midterm exams which are in class and two days for in-class reviews. The exam schedule is given on page 6.

Reschedule of Two Lectures

Due to the Jewish holidays, I must miss two lecture days: Thursday, October 5 and Thursday, October 12. See course homepage for announcements regarding these days.

Lecture Upload

As many previous students have noted, my handwritten notes are useful to me (and seemingly not to many others). Thus, I will be rewarding students for taking notes, scanning them in as a PDF (sub 2MB) and sending them to me. You will be rewarded in two ways: (1) if you do this for half the lectures, you will be given an automatic 5 points (see grading policy on page 7) for your classroom participation grade and (2) you have the option for me to say your name publicly on the course homepage. All lectures must be sent to me **no later than one week after the lecture date**.

Homework

There will be 6–8 homework assignments. Homeworks will be assigned and placed on the course homepage and will usually be due a week later in class. Homework will be **graded** out of 100 with extra credit getting scores possibly > 100 . I will be doing the grading. I will grade an *arbitrary subset of the assignment* which is determined after the homework is handed in. But you will still be penalized for leaving questions blank regardless of whichever subset I choose to grade.

Homework must be printed, neat and stapled (**it cannot be emailed to me**). Homework can be given to me in class or delivered to my office in Kiely Hall. *Homework cannot be handed in to my mail slot in the Kiely mathematics office* (unless you want it to be counted as late).

Graded homework will be returned in class. Regrades are handled during office hours or right after class is over. Scores for homeworks are finalized one week after the graded

copies are handed back. Thereafter there will be no changes and no re-grading. Do not delay checking your graded homeworks. I am not perfect and I do make mistakes. It is your obligation to find the mistakes and report them.

You are encouraged to seek help from me if you have questions. After class and during office hours are good times. **You are highly recommended to work with each other and help each other.** You must, however, submit your own solutions, *with your own write-up* and in *your own words*. There can be no collaboration on the actual *writing*. Failure to comply will result in severe penalties. The university honor code is something I take seriously and I send people to the dean every semester for violations.

Philosophy of Homework

Homework is the *most* important part of this course.¹ Success in Statistics and Mathematics courses comes from experience in working with and thinking about the concepts. It's kind of like weightlifting; you have to lift weights to build muscles. My job as an instructor is to provide assistance through your zone of proximal development. With me, you can grow more than you can alone. To this effect, homework problems are color coded **green** for easy, **yellow** for harder, **red** for challenging and **purple** for extra credit. You need to know how to do all the greens by yourself. If you've been to class and took notes, they are a joke. Yellows and reds: feel free to work with others. Only do extra credits if you have already finished the assignment. The "[Optional]" problems are for extra practice — highly recommended for exam study.

Time Spent on Homework

This is a three credit course. Thus, the amount of work outside of the 2.5hr in-class time per week is 6-9 hours. I will aim for 6hr of homework per week on average. However, doing the homework well is your sole responsibility since by doing the homework you will study and understand the concepts in the lectures.

Late Homework

Late homework will be penalized 10 points per day for a maximum of five days. Do not ask for extensions; just hand in the homework late. After five days, **you can hand it in whenever you want** until the last day of class, Thursday, December 12. As far as I know, this is one of the most lenient and flexible homework policies in college. I realize things come up. Do not abuse this policy; you will fall far, far behind.

Homework L^AT_EX Bonus Points

Part of good mathematics is its beautiful presentation. Thus, **there will be a 1–10 point bonus** added to your homework grade for typing up your homework using the

¹In one student's observation, I give a "mind-blowing homework" every week.

L^AT_EX typesetting system based on the elegance of your presentation. The bonus is arbitrarily determined by me.

I recommend using overleaf to write up your homeworks (make sure you upload both the hw#.tex and the preamble.tex file). This has the advantage of (a) not having to install anything on your computer and not having to maintain your L^AT_EX installation (b) allowing easy collaboration with others (c) always having a backup of your work since it's always on the cloud. If you insist to have L^AT_EX running on your computer, you can download it for Windows [here](#) and for MAC [here](#). For editing and producing PDF's, I recommend T_EXworks which can be downloaded [here](#). Please use the L^AT_EX code provided on the course homepage for each homework assignment.

If you are handing in homework this way, read the comments in the code; there are two lines to comment out and you should replace my name with yours and write your section. The easiest way to use overleaf is to copy the raw text from hwxx.tex and preamble.tex into two new overleaf tex files with the same name. If you are asked to make drawings, you can take a picture of your handwritten drawing and insert them as figures or leave space using the “\vspace” command and draw them in after printing or attach them stapled.

Since this is extra credit, do not ask me for help in setting up your computer with L^AT_EX in class or in office hours. Also, **never share your L^AT_EX code with other students** — it is cheating.

Homework Extra Credit

There will be many extra credit questions sprinkled throughout the homeworks. They will be worth a variable number of points arbitrarily assigned based on my perceived difficulty of the exercise. Homework scores in the 140's are not unheard of. They are a good boost to your grade; I once had a student go from a B to an A- based on these bonuses.

Homework Redo Policy

After a homework is graded and (a) you do not have a ZERO on the homework and (b) your HW grade is failing (i.e. under 65), you may hand in a homework “redo” at any time before the final date to hand in homeworks (see above under “Late Homework”).

You must redo the *entire* homework. If it was handwritten, you must copy all the answers and redo the wrong questions. Then, you must hand in *both* the old homework and the new homework with the redone homework clearly marked as a “redo.”

I will remark the redone homework possibly marking questions that I did not mark previously. I will then record your final score as the average of the old and new scores. L^AT_EX bonus still will be applied. If the original homework was handed in late, the same late penalty applies to the redone homework.

Homework #0

For your first homework (due immediately). You must:

- (1) email me at kapelner@qc.cuny.edu from the email address you wish to be contacted at for this course (most commonly this is a gmail address) and in the email,
- (2) you must say “My name is <Your Full Name as appears in the registrar>”,
- (3) you attach a picture of you so I can memorize and know your name. (You can also say “I opt-out of picture” and state your reason). If you took my class before, you do not need to send a picture.

I will email you back a password you can use to check the course grading site once the site is up (which should be a couple weeks into the semester).

This assignment is due Friday, Sept 1 5PM and will receive a grade of 0 or 100 with the usual 10 point penalty for lateness. If you took one of my classes before, I do not store your personal email address! You still have to do Homework #0.

Examinations

Examinations are solely based on homeworks! If you can do all the green and yellow problems on the homeworks, the exams should not present any challenge. I will *never* give you exam problems on concepts which you have not seen at home on one of the weekly homework assignments. There will be three exams and the schedule is below.

Exam Schedule

- Midterm examination I will be October 3 in class
- Midterm examination II will be November 14 in class
- The final examination will be 8:30-10:30PM in KY258 December 19

Exam Materials

I allow you to bring any calculator you wish but it cannot be your phone. The only other items allowed are pencil and eraser. I do not recommend using pen but it is allowed

I also allow “cheat sheets” on examinations. For both midterms, you are allowed to bring one 8.5” × 11” sheet of paper (front and back). On this paper you can write anything you would like which you believe will help you on the exam. For the final, you are allowed to bring three 8.5” × 11” sheet of paper (front and back). I will be handing back the cheat sheets so you can reuse your midterm cheat sheets for the final if you wish.

Cheating on Exams

If I catch you cheating, you can either take a zero on the exam, or you can roll the dice before the University Honor Council who may choose to suspend you.

Missing Exams

There are no make-up exams. If you miss the exam, you get a zero. If you are sick, I need documentation of your visit to a hospital or doctor. Expect my TA to call the doctor or hospital to verify the legitimacy of your note. If you need to leave the country for an emergency, I will expect proper documentation as well.

Missing the Final

Automatic WU grade. You can get an F by coming and “taking” the final.

Special Services

If you are a student who takes exams at the special services center, I need to see your blue slip one week before the exam to make proper arrangements with the center.

Class Participation (and attendance)

I will be taking attendance during the class. Attendance counts towards the class participation portion of your grade in equal part with how often you ask and answer questions during the lecture.

Grading and Grading Policy

Your course grade will be calculated based on the percentages as follows:

Homework	20%
Class participation	5%
Midterm Examination I	20%
Midterm Examination II	20%
Final Examination	35%

The semester is split into three periods (1) from the beginning until midterm I (2) from midterm I to midterm II (3) from midterm II until the final. The material in each of the periods is tested evenly; thus, it counts the same towards your grade. Since there is 75% of the grade allotted to exams, there is 25% allotted to each period. Thus, the final is upweighted towards the material covered in the third period. In summary, the final will have 5/35 points $\approx 14\%$ for the first period's material, 5/35 points $\approx 14\%$ for the second period's material and 25/35 points $\approx 71\%$ for the last period's material. A good strategy for the final is to just study the material after Midterm II and minimal studying for the previous material.

Course grades are given on an approximate curve. Since this is a graduate class, the curve will likely be generous but no promises.

Checking your grade and class standing

You can always check your grades in real-time using the grading site. You will enter in your QC ID number and the password I will provide to you after homework 0.

Auditing

Auditors are welcome in both sections. They are encouraged to do all homework assignments. I will even grade them. Note that the university does not allow auditors to take examinations.