#### New Jersey Institute of Technology

### Digital Commons @ NJIT

Mathematical Sciences Syllabi

NJIT Syllabi

Fall 2024

## MATH 244-001: Intro to Provababilty Theory

S. Subramanian

Follow this and additional works at: https://digitalcommons.njit.edu/math-syllabi

#### **Recommended Citation**

Subramanian, S., "MATH 244-001: Intro to Provababilty Theory" (2024). *Mathematical Sciences Syllabi*. 390.

https://digitalcommons.njit.edu/math-syllabi/390

This Syllabus is brought to you for free and open access by the NJIT Syllabi at Digital Commons @ NJIT. It has been accepted for inclusion in Mathematical Sciences Syllabi by an authorized administrator of Digital Commons @ NJIT. For more information, please contact digitalcommons@njit.edu.

#### THE DEPARTMENT OF MATHEMATICAL SCIENCES

# MATH 244: Introduction to Probability Theory Fall 2024 Course Syllabus

**NJIT Academic Integrity Code:** All Students should be aware that the Department of Mathematical Sciences takes the University Code on Academic Integrity at NJIT very seriously and enforces it strictly. This means that there must not be any forms of plagiarism, i.e., copying of homework, class projects, or lab assignments, or any form of cheating in quizzes and exams. Under the University Code on Academic Integrity, students are obligated to report any such activities to the Instructor.

#### COURSE INFORMATION

**Course Description:** Train students in elementary probability. Topics include basic probability theory in discrete and continuous sample space, conditional probability and independence, Bayes' theorem, random variables and their distributions, joint distributions, expected values and variance, moment generating functions, parametric families of distributions including binomial, multinomial geometric, hypergeometric, exponential, gamma, and normal

Number of Credits: 3

Prerequisites: MATH 112 with a grade of C or better or MATH 133 with a grade of C or better.

**Course-Section and Instructors:** 

Course-Section	Instructor
Math 244-001	Professor S. Subramanian

Office Hours for All Math Instructors: Fall 2024 Office Hours and Emails

#### Required Textbook:

Title	Mathematical Statistics with Applications	
Author	Wackerly	
Edition	7th	
Publisher	Cengage Learning	
ISBN #	9780495110811	

University-wide Withdrawal Date: The last day to withdraw with a M is Monday, November 11, 2024. It will be strictly enforced.

#### **COURSE GOALS**

Course Outcomes: On successful completion student will be able to demonstrate understanding of

- 1) Discrete and continuous random variables and their cumulative distribution function.
- 2) Joint distributions and marginal and conditional distributions.
- 3) The Bayes theorem, independence, expectation, and moment generating functions.
- 4) Distributions such as binomial, multinomial, geometric, Poisson, normal, and gamma.

Course Assessment: Will be based on homework/quizzes, two midterm exams and one final exam.

#### **POLICIES**

DMS Course Policies: All DMS students must familiarize themselves with, and adhere to, the Department of Mathematical Sciences Course Policies, in addition to official university-wide policies. DMS takes these policies very seriously and enforces them strictly.

**Grading Policy**: The final grade in this course will be determined as follows:

Homework	20%
Midterm Exam (1 and 2)	25% each
Final Exam	30%

Your final letter grade will be based on the following tentative curve.

A	90 - 100	С	68 - 74
B+	85 - 89	D	50 - 67
В	80 - 84	F	0 - 49
C+	75 - 79		

**Attendance Policy**: Attendance at all classes will be recorded and is **mandatory**. Please make sure you read and fully understand the **Math Department's Attendance Policy**. This policy will be strictly enforced.

**Homework Requirements:** Homework assignments are due within a week unless announced otherwise by the instructor. Late homework will not be accepted.

**Exams:** Two midterms and one final examination will be given as shown below. The midterm exam date is tentative and may be subject to change.

Midterm Exam 1	October 3, 2024
Midterm Exam 2	November 7, 2024
Final Exam Period	December 15 to 21, 2024

The final exam will test your knowledge of all the course material taught in the entire course. Make sure you read and fully understand the Math Department's Examination Policy. This policy will be strictly enforced.

Makeup Exam Policy: There will be NO MAKE-UP QUIZZES OR EXAMS during the semester. In the event an exam is not taken under rare circumstances where the student has a legitimate reason for missing the exam, the student should contact the Dean of Students office and present written verifiable proof of the reason for missing the exam, e.g., a doctor's note, police report, court notice, etc. clearly stating the date AND time of the mitigating problem. The student must also notify the Math Department Office/Instructor that the exam will be missed.

Cellular Phones: All cellular phones and other electronic devices must be switched off during all class times.

#### ADDITIONAL RESOURCES

Math Tutoring Center: Located in the Central King Building, Lower Level, Rm. G11 (See: Fall 2024 Hours)

**Further Assistance:** For further questions, students should contact their instructor. All instructors have regular office hours during the week. These office hours are listed on the Math Department's webpage for **Instructor** Office Hours and Emails.

**Accommodation of Disabilities:** The Office of Accessibility Resources and Services (OARS) offers long term and temporary accommodations for undergraduate, graduate and visiting students at NJIT.

If you are in need of accommodations due to a disability please contact Scott Janz, Associate Director of Disability Support Services at 973-596-5417 or via email at scott.p.janz@njit.edu. The office is located in Kupfrian Hall, Room 201. A Letter of Accommodation Eligibility from the Office of Accessibility Resources and Services office authorizing your accommodations will be required.

For further information regarding self identification, the submission of medical documentation and additional support services provided please visit the Office of Accessibility Resources and Services (OARS) website.

Important Dates (See: Fall 2024 Academic Calendar, Registrar)

Date	Day	Event
September 2, 2024	Monday	Labor Day
September 3, 2024	Tuesday	First Day of Classes
September 9, 2024	Monday	Last Day to Add/Drop Classes
November 11, 2024	Monday	Last Day to Withdraw
November 26, 2024	Tuesday	Thursday Classes Meet
November 27, 2024	Wednesday	Friday Classes Meet
November 28 to December 1, 2024	Thursday and Sunday	Thanksgiving Recess - Closed
December 11, 2024	Wednesday	Last Day of Classes

December 12, 2024	Thursday	Reading Day 1
December 13, 2024	Friday	Reading Day 2
December 15 to December 21, 2024	Sunday to Saturday	Final Exam Period

## **Course Outline**

Week	Lecture	Sections	Торіс
1	9/5 (R)	2.3-2.4	Sample space, events
2	9/9 (M)	2.5	Calculating the probability of an event
2	9/12 (R)	2.6	Tools for counting sample points
3	9/16 (M)	2.7	Conditional probability and independence
3	9/19 (R)	2.8	Multiplicative and additive laws
4	9/23 (M)	2.9	Law of total probability
		2.10	Bayes Rule
4	9/26 (R)	3.2	Discrete probability distribution
5	9/30 (M)	3.3	Expected value of a random variable
5	10/3 (R)		Midterm Exam 1, Thursday, October 3, 2024
6	10/7(M)	3.4	Binomial distribution
6	10/10 (R)	3.5-3.6	Geometric and Negative Binomial distributions
7	10/14 (M)	3.7-3.8	Hypergeometric and Poisson distributions
7	10/17 (R)	3.4-3.5	Joint Probability Distributions - continued
8	10/21 (M)	3.9	Moment generating function
8	10/24 (R)	3.11	Tchebysheff's theorem
9	10/28 (M)	4.2-4.3	Continuous random variables and expected values
9	10/31 (R)	4.4	Uniform distribution
10	11/4 (M)	4.5	Normal distribution
10	11/7 (R)		Midterm Exam 2, Thursday, November 7, 2024
11	11/11 (M)	4.6	Gamma distribution

11	11/14 (R)	4.7	Beta distribution
12	11/18 (M)	5.3	Joint, marginal, and conditional distributions
12	11/21 (R)	5.4	Independent random variables
13	11/25 (M)	5.5	Expectation of a function of random variables
13	11/26 (T) R class meets	5.7-5.8	Covariance and other formulas
			Thanksgiving break (11/28(R) to 12/1(S))
14	12/02 (M)	5.9	Multinomial distribution
14	12/05 (R)	6.2-6.3	Transformations; the cdf technique
15	12/09 (M)	6.4	Continuous transformations
			12/11 (W) Last day of classes
			12/12 (R) and 12/13 (F) Reading days
			Final Exam: 12/15(S) to 12/21(S)

Updated by Professor S. Subramanian - 8/25/24 Department of Mathematical Sciences Course Syllabus, Fall 2024