M2S1 PROBABILITY AND STATISTICS II

COURSE DETAILS

Lectures

The course comprises 30 lectures; lecture times are

Tuesday 9.00, room 213 Thursday 4.00, room 213 Friday 11.00, room 213

Examples classes

There are problem-solving classes each week; classes begin in week 3, and will be held in Room 341/342/343/344.

Attendance at the classes is not compulsory, but will be useful if you need clarification of lecture notes, examples or exercise sheet problems.

Office Hour

The office hour for this class will be Friday 9.00am.

Course Assessment

Summer examination: One two-hour paper, five questions.

Assessed coursework: Three pieces of assessed work, set fortnightly throughout the term. Two questions per worksheet.

The assessed worksheet questions will be representative of the format and level of difficulty of the questions that will appear in the exam.

Assessed coursework marks carry up to the equivalent of approximately half of one exam question.

Recommended Texts

L. J. Bain and M. Engelhardt, Introduction to probability and mathematical statistics

G. R. Grimmett and D. R. Strirzaker, Probability and Random Processes (2nd Edition/3rd Edition)

W. Feller, An introduction to probability theory and its applications. Vols 1 and 2.

S. M. Ross, A first course in probability

S. M. Ross, Introduction to probability models

There are many such introductory texts in the Mathematics library. Other books relating to specific parts of the course will be recommended when relevant.

Also, there will be a course WWW page located at $http://stats.ma.ic.ac.uk/\sim das01/M2S1/$. It will contain links to course handouts, exercises and solutions and, if possible, sketch lecture summaries.

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