

640:477:01

**MATHEMATICAL THEORY OF PROBABILITY**

FALL 2007

**Instructor:** Professor Eugene Speer  
Hill Center 520, 732-445-1313 (Rutgers extension 5-1313)  
Web: <http://www.math.rutgers.edu/courses/477/477-f07/speer/>

**Office hours:** Tuesday 9:00-9:40 AM, Murray 115  
Friday F 9:00-9:40 AM, Murray 111  
Tuesday 3:20-4:40 PM, Hill 520  
Or by appointment or chance in Hill 520

**Text:** Ross, *A First Course in Probability, Seventh Edition*. Pearson/Prentice Hall, Upper Saddle River, 2006.

**Prerequisite:** Third semester calculus (640:251 or equivalent) is an unwaivable prerequisite: a working knowledge of multiple integrals is essential. Also, please be aware that a student can receive credit for **at most one** of the courses 01:640:477, 01:198:206, 01:960:381, and 14:330:321.

**General:** As you can see from the tentative syllabus, we will cover most of the book. This is a good bit of material; we start fast and it is important not to fall behind. Remember that the way to learn mathematics is to do problems! There are lots of examples in the book to serve as models, and there are lots of good exercises. Do the assigned problems, and then do a few others. **If you have trouble doing the homework, I urge you to come in during my office hours, or at some other time, and discuss it before it is due.**

**Homework:** Homework problems will be assigned weekly through postings on the web page, and will normally be due on Tuesdays. Only some of these will be collected and graded, but it is important to do them all. Since answers to many problems are given in the back of the book, you must **explain clearly** how to get the answer in order to receive credit. Homework is due at the beginning of the class period for which it is assigned, and late homework will not be accepted.

You are strongly encouraged to discuss homework problems with me or with other students. On the other hand, after you have finished discussing a problem, you *must* write your solution independently, not in concert with others.

**Exams:** There will be two in-class exams, on **October 9** and **November 13**; the final exam is on **December 18**. Make-up exams will be given only in the case of well-documented illness or major emergency or (only with permission in advance) of a major outside commitment.

**Grading:** Grading will be based on a weighted average of homework and exams:

Homework . . . . .	20%
Class exams . . . . . 20% each . . . . .	40%
Final exam . . . . .	40%