Course: MATH 2P81 (PROBABILITY)

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Topics to be covered

Basic Combinatorics: Permutations, Combinations, Binomial and Multinomial Theorems

Elementary Probability: Sample Space, Boolean Algebra of Events, Conditional Probability, Independence, Bayes' Theorem

Discrete Random Variables: Univariate, Bivariate, Marginal and Conditional Distribution

Expected Value: Expected Value, Standard Deviation, Moments of a Distribution, Probability Generating Function, Conditional Expectation

Special Distributions: Binomial, Negative Binomial, Hypergeometric, Poisson and Multinomial, Central Limit Theorem

Continuous Random Variables: Probability Density Function,
Distribution Function, Moment Generating Function

Special Distributions: Uniform, Exponential, Gamma, Beta and Normal

Textbook: MATH 2F81 LECTURE NOTES (all you need)

Extra references (if desired):

Wackerly, Mendenhall and Scheaffer: MATHEMATICAL STATISTICS WITH APPLICATIONS, Duxbury (publisher) - required for MATH 2P82

Neil A. Weiss: A COURSE IN PROBABILITY, Addison-Wesley (2005)

Marking Scheme: Assignments (weekly) - 24%

Two Midterms - 18% each

Final Exam - 40%