

Statistics 134, Section 1

Fall 1999

Lectures MWF 2 to 3 in 70 Evans

Instructor David Steinsaltz, 347 Evans Hall, dstein@stat.berkeley.edu

Office Hours Mon 11:05–12, Tue 2–3

Text *Probability* by J. Pitman.

Homework This will be assigned in lecture on Wednesday each week. You should turn in your homework in class on the following Wednesday. The lowest two homework scores will not be counted in your grade. There will be no other acceptance of late homeworks. There will be no other acceptance of late homeworks, except in case of a prolonged serious illness or family crisis.

You are responsible for all the material from the reading, whether or not it is specifically discussed in class.

Midterms There will be one midterm, on Friday, October 22. There are no make-up midterms.

Final exam The final will be 5–8 pm, Wednesday, December 15.

Grading Your grade in the course will be based on a score, of which 20% will be derived from your homework, 30% will be your score on the midterm exam, and 50% the final exam.

Prerequisite One year of calculus. Calculus will be used heavily in the second half of the course. If you are not reasonably comfortable with derivatives, integrals, and Riemann sums you will have trouble.

Week	Topic	Reading (from Pitman)
8/23	Introduction	Sections 1.1,1.2
8/30	distributions, multiplication rule	Sections 1.3,1.4
9/6	sequences, binomial distribution	Sections 1.5–2.1
9/13	random variables	Sections 3.1,3.2
9/20	normal approximation	Sections 3.6,2.2 (not pp.104–108)
9/27	normal approximation	Sections 2.3,3.3
10/4	discrete distributions	Sections 3.4,3.5
10/11	probability densities	Sections 4.1,4.2
10/18	hazard rates, midterm	Section 4.3
10/25	change of variable, distribution functions	Sections 4.4–4.5
11/1	order statistics, joint distributions	Sections 4.6–5.2
11/8	independent normals	Section 5.3
11/15	conditional expectations	Sections 6.1,6.2
11/22	conditioning, covariance	Sections 6.3,6.4
11/29	Review	