



Course syllabus

Faculty of Technology

Department of Mathematics

1MA201 Sannolikhetslära och statistik, 7,5 högskolepoäng

Probability Theory and Statistics, 7.5 credits

Main field of study

Mathematics

Subject Group

Mathematics

Level of classification

First Level

Progression

G1F

Date of Ratification

Approved 2009-12-01

Revised 2013-12-18 by Faculty of Technology. Revision made for literature list.

The course syllabus is valid from autumn semester 2014

Prerequisites

Calculus I 7.5 credits (1MA102).

Objectives

The student shall be able to:

- Understand and describe the basic concepts in probability theory in particular the notions constituting Kolmogorov's axioms and the notion of independence
- Distinguish between independent and uncorrelated random variables
- Apply stochastic calculus
- Understand the different notions of convergence in probability theory in particular their relations
- Reproduce and apply the Laws of large numbers
- Understand the proof of the Central limit theorem and be able to apply the theorem
- Evaluate stochastic problems regarding a suitable distribution
- Understand and describe the basic concepts in statistics which are point estimates and statistical inference
- Interpret, communicate and discuss in probabilistic settings in particular solve assessment problems in small groups and present them to an auditorium.

Content

The course contents is:

Sample space, event, and probability distribution, the notion of independence, conditional probability, discrete and continuous distributions, distributions functions, one and higher dimensional random variables, moments, moment generating and characteristic

functions, conditional expectation, joint and marginal distributions, basic notions of convergence in probability theory, the Law of large numbers, the Central limit theorem.

Point estimates and statistical inference.

Type of Instruction

Lectures and seminars. Compulsory assignments may be given during the course.

Examination

The course is assessed with the grades Fail (U), Pass (G) or Pass with Distinction (VG).

The student's knowledge is assessed in the form of oral and/or written examinations. The principal assessment method for the course is determined at the beginning of the course.

On request, students may have their credits translated to ECTS-marks. Such a request must be sent to the examiner before the grading process starts.

Course Evaluation

A course evaluation will be carried out and compiled after the course is completed. The compilation will be presented to the current board as well as to the students and filed.

Required Reading and Additional Study Material

Required reading

Papoulis, A. & Pillai, S.U., *Probability, random variables, and stochastic processes* McGraw-Hill, latest edition