

On-line course materials

MATH10141 - Probability 1

Year: 1 - Semester: 1 - Credit Rating: 10

Aims

The aims of this course are to introduce the basic ideas and techniques of probability, including the handling of random variables and standard probability distributions and the crucial notions of conditional probability and of independence.

Brief Description

The course gives a general introduction to probability and statistics and is a prerequisite for all future probability and statistics courses.

Learning Outcomes

On successful completion of this module students will have

- a good appreciation of the basic laws of probability;
- the skills to tackle simple problems on probability distributions.

Syllabus

- Random experiments, sample space and events, the algebra of events (sets, unions, intersections, complementations, De Morgans laws). Axioms of probability. Equally likely events. Combinatorial probability. [4]
- Conditional probability of an event. Multiplication rule. Partition theorem, Bayes' theorem and applications. Independent events. [4]
- Random variables. Definition. Distribution function. Discrete random variables and probability mass function. Continuous random variables, probability density function and its relation to the distribution function. Calculating probabilities of events defined by random variables. Finding the distribution function of random variables using equivalent events (discrete functions only). [3]
- Expectation and variance of a random variable and of a function of a random variable (including standardising). Basic properties of expectation and variance. [2]
- Probability distributions including the Binomial, Geometric, Poisson, Normal and Exponential distributions. Standardisation of Normal variables. Poisson and Normal approximation to Binomial. [3]
- Independent random variables. Expectation and variance of a linear combination of independent random variables. Discussion of the Normal case. [2]
- Independent trials. Chebychevs inequality. Weak Law of Large Numbers. The Central Limit Theorem. [4]

Teaching & Learning Process (Hours Allocated To)

Lectures	Tutorials/ Example Classes	Practical Work/ Laboratory	Private Study	Total
22	11	0	67	100

Assessment and Feedback

- Coursework; Weekly in class tests in the computer cluster, weighting within unit 20%
- Two hours end of semester examination; Weighting within unit 80%

Further Reading

- S. Ross. A First Course in Probability, Macmillan.
- D. Stirzaker. Elementary Probability, Cambridge University Press. Available electronically
- J. McColl. Probability, London : Edward Arnold, 1995.

Staff Involved

Dr Jonathan Bagley - Lecturer

Data source is EPS system

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