

MATH 244: Introduction to Probability Theory Spring 2024 Course Syllabus

NJIT Academic Integrity Code: All Students should be aware that the Department of Mathematical Sciences takes the University Code on Academic Integrity at NJIT very seriously and enforces it strictly. This means that there must not be any forms of plagiarism, i.e., copying of homework, class projects, or lab assignments, or any form of cheating in quizzes and exams. Under the University Code on Academic Integrity, students are obligated to report any such activities to the Instructor.

COURSE INFORMATION

Course Description: Topics include basic probability theory in discrete and continuous sample space, conditional probability and independence, Bayes' theorem and event trees, random variables and their distributions, joint distribution and notion of dependence, expected values and variance, moment generating functions, useful parametric families of distributions including binomial, geometric, hypergeometric, negative binomial, exponential, gamma, normal and their applications, simple case of central limit theorem and its uses.

Prerequisites: MATH 112 with a grade of C or better.

Course-Section and Instructors:

Course-Section	Instructor	
Math 244-002	Professor K. Carfora	

Office Hours for All Math Instructors: Spring 2024 Office Hours and Emails

Required Textbook:

Title	A First Course in Probability
Author	Sheldon Ross
Edition	10th
Publisher	Pearson
ISBN #	9780134753119

University-wide Withdrawal Date: The last day to withdraw with a **W** is **Monday, April 1, 2024**. It will be strictly enforced.

COURSE GOALS

Course Objectives:

- Understand the basic principles of probability including laws for unions, intersections, and complements, as well as Bayes' theorem, and use them to calculate probabilities.
- Understand the definitions of discrete and continuous random variables and their distributions (including joint, marginal, and conditional distributions), compute expectation, variance, covariance, and correlation of random variables, know the definitions of density and distribution functions of random variables, and be able to compute them.
- Learn about uniform, binomial, multinomial, geometric, hypergeometric, Poisson, negative binomial, normal, exponential, and gamma random variables, know their distributions and parameters, and understand when to use them.
- Become familiar with moment generating functions, transformation techniques, and basic limit theorems in probability, including the law of large numbers and the central limit theorem.

Course Outcomes: On successful completion students will

- have a greater understanding of central concepts and ideas in probability, in particular random variables and their distributions, and have learnt how to interpret probabilistic statements;
- be able to solve introductory level and more challenging problems that involve randomness and chance;
- be prepared for more advanced mathematics and statistics courses.

Course Assessment: Will be based on weekly homework and quizzes, two midterm exams, and one (comprehensive/cumulative) final exam.

POLICIES

DMS Course Policies: All DMS students must familiarize themselves with, and adhere to, the Department of Mathematical Sciences Course Policies, in addition to official university-wide policies. DMS takes these policies very seriously and enforces them strictly.

Grading Policy: The final grade in this course will be determined as follows:

Homework	15%
Quizzes	15%
Midterm Exam I	20%
Midterm Exam II	20%
Final Exam	30%

Your final letter grade will be based on the following tentative curve.

А	90 - 100	С	65 - 74
B+	85 - 89	D	55 - 64
В	80 - 84	F	0 - 54
C+	75 - 79		

Attendance Policy: Attendance at all classes will be recorded and is mandatory.

Homework: Homework problems assigned are listed at the end of each Chapter lecture. Assignments are on canvas and homework will be submitted via a single PDF upload to the appropriate canvas assignment.

Quizzes: Quizzes will be approximately weekly, on Tuesdays. Missed quizzes vThe lowest quiz score will be dropped at the end of the semester.

Calculator: You need a scientific calculator for this course. Graphing calculators are not allowed.

Exams: There will be two midterm exams and one final exam. **The midterm exam dates are tentative and may be subject to change.**

Midterm Exam I	Tue Feb 20
Midterm Exam II	Tue Apr 9
Final Exam Period	May 3 - May 9, 2024

The final exam will test your knowledge of all the course material taught in the entire course. Make sure you read and fully understand the Math Department's Examination Policy. This policy will be strictly enforced.

Makeup Exam Policy: There will be NO MAKE-UP QUIZZES OR EXAMS during the semester. In the event an exam is not taken under rare circumstances where the student has a legitimate reason for missing the exam, the student should contact the Dean of Students office and present written verifiable proof of the reason for missing the exam, e.g., a doctor's note, police report, court notice, etc. clearly stating the date AND time of the mitigating problem. The student must also notify the Math Department Office/Instructor that the exam will be missed. In this case, the final exam score will take the place of the missed exam.

Cellular Phones: All cellular phones and other electronic devices must be switched off during all class times.

ADDITIONAL RESOURCES

Math Tutoring Center: Located in the Central King Building, Lower Level, Rm. G11 (See: Spring 2024 Hours)

Further Assistance: For further questions, students should contact their instructor. All instructors have regular office hours during the week. These office hours are listed on the Math Department's webpage for Instructor Office Hours and Emails.

Accommodation of Disabilities: The Office of Accessibility Resources and Services (OARS) offers long term and temporary accommodations for undergraduate, graduate and visiting students at NJIT.

If you are in need of accommodations due to a disability please If you need an accommodation due to a disability please contact the Office of Accessibility Resources and Services at oars@njit.edu. The office is located in Kupfrian Hall, Room 201. A Letter of Accommodation Eligibility from the Office of Accessibility Resources and Services office authorizing your accommodations will be required.

For further information regarding self identification, the submission of medical documentation and additional support services provided please visit the Office of Accessibility Resources and Services (OARS) website at:

https://www.njit.edu/accessibility/

Important Dates (See: Spring 2024 Academic Calendar, Registrar)

Date	Day	Event
January 16, 2024	Tuesday	First Day of Classes
January 22, 2024	Monday	Last Day to Add/Drop Classes
March 10, 2024	Sunday	Spring Recess Begins
March 16, 2024	Saturday	Spring Recess Ends
March 29, 2024	Friday	Good Friday - No Classes
April 1, 2024	Monday	Last Day to Withdraw
April 30, 2024	Tuesday	Friday Classes Meet
April 30, 2024	Tuesday	Last Day of Classes
May 1, 2024	Wednesday	Reading Day 1
May 2, 2024	Thursday	Reading Day 2
May 3 - May 9, 2024	Friday to Thursday	Final Exam Period

Course Outline (tentative)

Week	Lecture	Topic (sections in textbook, roughly)
1	1	1.2-1.3: Fundamental Counting Rule, Permutations
	2	1.4-1.5: Combinations, Multinomial Coefficients
2	3	2.2-2.3: Sample Spaces, Axioms of Probability
	4	2.4: Some Simple Propositions
3	5	2.5: Sample Spaces Having Equally Likely Outcomes
	6	3.2: Conditional Probability
4	7	3.3: Bayes' Formula
	8	3.4: Independent Events
5	9	Chapter 3 catch-up, move on to Chapter 4
	10	4.2: Discrete Random Variables
6	11	Midterm Exam 1: Chapters 1-3

	12	4.3-4.4: Expected Value and Variance
7	13	4.6: Binomial Random Variables
	14	4.7: Poisson Variable
8	15	4.8: Geometric, Negative Binomial and Multinomial Variables
	16	5.1: Introduction to Continuous Variables
9	17	5.2-5.3: Expected Value, Variance, and the Continuous Uniform Variable
	18	5.5-5.6: Exponential and Gamma Distributions
10	19	5.4: Normal Distribution
11	20	5.4: Normal Distribution, Normal Approximation
	21	6.1: Joint Distribution Functions
12	22	Midterm Exam 2: Chapter 4-5
	23	6.1-6.2: Joint Distribution Functions, Independent Variables
13	24	6.4-6.5: Conditional Distributions
	25	Expected Value of Random Variables (Wackerly)
14	26	Covariance and Correlation (Wackerly)
	27	Chapter 8: Limit Theorems
15	28	Chapter 8: Limit Theorems
	5/3-5/10	Final Exam

Updated by Professor K. Carfora - 12/19/2023 Department of Mathematical Sciences Course Syllabus, Spring 2024