

## Introduction to Probability (Math 203) Sabancı University, Spring 2022-2023

**We may have to revise the course plan according to the reassessment to be made country-wide, regarding higher education, at the beginning of April. The content to be delivered is certain but the method of course delivery, the number and dates of exams, and some other details are subject to change. Updated on April 10, 2023.**

**Lecturer:** Canan Kaşıkçı

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**Office:** FENS L017

**Office Hour:** Tuesdays 10:40 - 11:30 or by appointment.

**Class Hours and Lecture Format:** Lectures will be live-streamed via Zoom. The Zoom links will be posted on SUCourse+. In order to have access to them, you must be logged in to Zoom with your Sabancı account.

### Lecture Hours:

**Section A:** Wednesdays 08:40 - 09:30 (FMAN 1099 or online),  
Fridays 08:40 - 10:30 (FMAN 1099 or online).

**Section B:** Wednesdays 09:40 - 10:30 (FMAN 1099 or online),  
Fridays 12:40 - 14:30 (FMAN 1099 or online).

**You are responsible for every announcement made in the (online) lecture or in SUCourse+. Not attending the (online) lecture or not following SUCourse+ regularly is not an excuse, in case you miss something.**

**Recitation Format:** Recitations will be live-streamed and held as Zoom polls integrated discussions with the TAs via Zoom. You can find the Zoom links for recitations on SUCourse+. In order to have access to them, you must be logged in with your Sabancı account. Students must attend the online recitation classes to which they are registered.

**Recitation Hours:** Mondays 09:40 - 10:30 (A1, A2, A3, A4),  
Mondays 11:40 - 12:30 (A5, A6, A7, A8),  
Mondays 14:40 - 15:30 (A9, A10, A11, A12).

**Textbook:** John Freund's Mathematical Statistics with Applications, 8th Edition, Pearson-Prentice Hall, 2014.

**Prerequisite:** Prerequisite is a grade at least D for MATH 102.

### Tentative Course Outline:

- Chapter 1: Introduction and Combinatorial Methods
  - The Basic Principles of Counting
  - Permutations and Combinations
  - Multinomial Coefficients
- Chapter 2: Probability
  - Sample Space and Events
  - Postulates of Probability
  - Some Rules of Probability
  - Conditional Probability
  - Independent Events
  - Bayes' Theorem

- Chapter 3,4,5: Discrete Random Variables
  - Discrete Random Variables (Ch. 3.1)
  - Discrete Probability Functions and Cumulative Distribution Functions (Ch. 3.2)
  - The Expected Value of a Discrete Random Variable (Ch. 4.1)
  - Moments, Variance of a Discrete Random Variable (Ch. 4.3)
  - Moment Generating Function a Discrete Random Variable (Ch. 4.5)
  - Special (Discrete) Probability Distributions (Selected Sections)
    - \* The Uniform Distribution (Ch. 5.2)
    - \* The Bernoulli and Binomial Distributions (Ch. 5.3 and Ch. 5.4)
    - \* The Negative Binomial and Geometric Distributions(Ch. 5.5)
    - \* The Hypergeometric Distribution(Ch. 5.6)
    - \* The Poisson Distribution (Ch. 5.7)
- Chapter 3,4,5: Continuous Random Variables
  - Continuous Random Variables (Ch. 3.3)
  - Continuous Probability Densities and Cumulative Distribution Functions (Ch. 3.4)
  - The Expected Value of a Continuous Random Variable(Ch. 4.2)
  - Moments, Variance of a Continuous Random Variable (Ch. 4.3)
  - Moment Generating Function a Continuous Random Variable (Ch. 4.5)
  - Special Probability Densities (Selected Sections)
    - \* The Uniform Distribution (Ch. 6.2)
    - \* The Exponential Distribution (Ch. 6.3)
    - \* The Normal Distribution (Ch. 6.5)
    - \* The Normal Approximation to the Binomial Distribution (Ch. 6.6)
- Chapter 3,4,5,6: Multivariate Random Variables
  - Multivariate Distributions (Ch. 3.5)
  - Marginal and Conditional Distribution Functions (Ch. 3.6 and Ch. 3.7)
  - Product Moments, Covariance(Ch. 4.6)
  - Moments of Linear Combinations of Random Variables (Ch. 4.7)
  - Conditional Expectation (Ch. 4.8)
  - Special Joint Probability Distributions (Selected Sections)
    - \* Multinomial Distribution (Ch. 5.8)
    - \* Multivariate Hypergeometric Distribution (Ch. 5.9)
- Chapter 7: Functions of Random Variables
  - Distribution Function Technique
- Chapter 8: Sampling Distributions
  - Samples, the Distribution of the Mean
  - The Central Limit Theorem
- Ch 8+: Basic Methods for Statistical Estimation and Testing (if time allows)

## Grading:

Your grade exclusively depends on the below listed items. **There will be no other extra-credit opportunities.**

Midterm Exam (on April 26, 2023 at 19:40)	25%
Final Exam (on June 2, 2023 at 16:00)	65%
Lecture Attendance	5%
Recitation Grade	5%

The passing grade will be determined after the last exam. Be aware that this passing grade may not match the overall average of the students.

## Midterm Exam:

The midterm exam will take place on Wednesday, April 26th, 2023. It will be conducted online, via Zoom. Details of the midterm exam will be announced on SUCourse+.

## Final Exam:

The final exam will be given in-person, on campus, during the finals period. The final may be given on any day between June 1st - June 11th. The date and time of the final exam is determined by Student Resources and the instructors cannot change it. The last day for grade submissions is June 15, so do not plan to leave İstanbul before June 15, 2023. We will not accommodate travel arrangements, or other personal business. (See also the make up policy below.)

## Important Warning:

Every document that requires a student submission,

- must be in **pdf** format, and **hand-written**,
- must have **name, surname, student ID, and signature** on the top left corner of the document **on each page** submitted, that is if you write on the two sides of a piece of paper, write the information on both sides,
- **Sabancı Student ID card or a valid ID card with name and photo on it** must be placed on the top right corner of the **first page**.

Submissions must be uploaded as a **single pdf file**. Any submission that is not in the described format will **NOT** be taken into account. **Moreover, any content not covered in the lectures (definitions, Theorems, notations, etc.) will be completely ignored.**

## Lecture Attendance:

In-class quizzes will be given randomly to check lecture attendance. These quizzes will be given either as Tophat questions or Zoom polls. Make sure that you have a Tophat account with your sabanciuniv.edu address. **There will be no make-up for any of those quizzes.** Students with time conflicts, please see the Registration Overrides section of the syllabus.

## Recitation Grade:

You are expected to study the lecture notes before you enter the recitation so that you can actively participate in the discussion, there will not be a review of the course material. In each recitation, a certain number of pop-up questions will be presented to the students, via Zoom polls. Students attending their correct Zoom sessions will get the participation point if they also respond to the polls in due time. Please note that you might be asked to turn on your cameras during the Zoom polls. **There will be no make-up for any of those pop-up questions. Disturbing your classmates, being late, leaving early during online classes will not be tolerated and will affect your recitation grade.**

## Supplementary Exercises:

There will be supplementary exercises assigned each week via SuCourse+. You are not expected to return the solutions but you are strongly advised to solve them (even if not in full detail) before the recitation.

## Make Up Policy:

Make-ups are only allowed for the midterm exam and the final exam to those with an official report and to those with an official permission notice from the university on the date of the exam in question. Students must submit their reports/notices to the instructor before the exam in question. The ones having other excuses should contact the instructor within the day of the exam to be missed and then it will be decided whether these students are allowed to take the make-up exam. Any excuses to be brought to the attention of the instructors after the exam will not be considered. No exceptions to these rules! Make-ups for the midterm exam or the final will be at the end of the semester (during/after the finals period.) Only students who got permission for the makeup will be informed about the exact time and place. The make-up exam will contain all topics. **If the student do not contact with the instructor and do not take neither the exams nor the make-up, then (s)he gets NA.**

## Academic Honesty:

All university policies on academic integrity apply to our course, and they will be enforced. (more information on <http://www.sabanciuniv.edu/en/academic-integrity-statement>).

Any form of academic dishonesty (plagiarism, copying/using other people's work, attending classes/exams on behalf of other people, etc.) will be penalized with 0 points for the related exam/attendance and disciplinary actions will be taken.

If we suspect any breach of academic integrity, we may ask for an oral validation of the exam. In this case the student will be invited to an oral interview and will be given the opportunity to explain their solution. If the student cannot provide sufficient explanations, or does not show up to the interview, their exam grade will be replaced with zero (0).

## Class Discipline:

It is our responsibility to provide students with excellent teaching and learning environments. We are therefore asking you to respect both our responsibility to teach and the right of other students to learn. Any action that disturbs your classmates or disrupts the online activities is unacceptable. Repeated violations of the above common sense rules may cause a student to be counted as absent for a lecture or a recitation.

## Suggestions:

- Attend the lectures and recitations regularly. Make sure you attend in your own (registered) section.
- Feel free to ask me and your teaching assistants questions in and out of class, especially during office hours.
- In this course, definitions and Theorems build on each other quickly. If you fall behind, it will be difficult to catch up. Work hard from the beginning, and come to office hours immediately if you do not understand something.
- Studying out of class for this course should become a routine. Key to success in mathematics is practice. Solve many problems related to each concept.
- Students are expected to follow the announcements made during the lectures or in SUCourse. Not attending the class or not following SUCourse+ regularly is not an excuse, in case you miss something.

## **Registration Overrides:**

Time conflict requests for lecture hours will be accepted. However, any and all negative outcomes that may result are solely the student's responsibility.