University of California, San Diego
Math 180B
Introduction to Probability
Winter 2006
Course Information

Description: Random vectors, multivariate densities, covariance matrix, multivariate normal distribution. Random walk, discrete Markov chains, Poisson process. Other topics if time permits.

Objectives: The primary aim of the course is to introduce students to stochastic modeling.

Instructor: Prof. Puha; AP&M 7230; (858)534-2623; apuha@math.ucsd.edu; http://www.math.ucsd.edu/~apuha.

Lecture Time: Warren Lecture Hall 2115, MWF, 11am-11:50am

Instructor Office Hours: Mondays and Fridays, 3pm-3:45pm; Wednesdays 12:00pm-12:45pm.

Virtual Office Hours: Questions sent via email will be responded to during office hours, if time permits. Students physically present have priority.

Email Policies: To avoid having your message routed into the instructor's spam folder, please send messages from your UCSD student email account. You are responsible for reading all messages sent to your student email address.

Course Web Page: http://www.math.ucsd..edu/~apuha/math180b/.

Teaching Assistant: Arthur Berg; aberg@math.ucsd.edu.

Discussion Section: Warren Lecture Hall 2112, Wednesdays, 6-6:50pm.

Teaching Assistant Office Hours: AP&M 2325, Thursdays 1:30pm-3pm

Required Textbook: Taylor and Karlin, An Introduction to Stochastic Modeling, Academic Press, Third Edition, 1998.

Prerequisites:

- Math 20E Vector Calculus;
- Math 180A Introduction to Probability or Math 183 Statistical Methods.

Preparing for Class: Please read over the section in the text to be covered to prepare for lecture. This will be posted on the course homepage.

Missed Lectures: It is your responsibility to get the lecture notes from one of your fellow classmates in the event that you are able to attend a lecture.

Homework: Homework assignments will be assigned via the course webpage and due at the BEGINNING of lecture on the due date. Clear, complete, fully justified solutions are required for full credit. Presentation also counts. Papers must be stapled and answers must be legible and well organized. NO LATE HOMEWORK will be accepted. Questions are welcome in discussion section and office hours. Students are expected to make an ernest effort to solve a problem and to clarify their questions before seeking help. Your lowest scoring assignment will be dropped from the computation of your grade.

Turning Homework in Early: If for some reason you do not plan to come to lecture the day that homework is due and want to get credit, you can place it in the course homework box on the second floor of AP&M AT LEAST 30 minutes prior to the time of the lecture meeting.

Exams: Two midterm exams and one final exam will be given. To prepare, students should review the homework problems and the lecture notes. Calculators, cell phones, and all other electronic devices are not allowed. Such devices should be turned off and stowed securely in your backpack, i.e., not in your pocket or other easily accessible location. NO MAKEUP EXAMS. Plan accordingly.

Students must bring any grading/scoring concerns to the attention of the professor the same day that the exam is returned. If you unable to discuss this with the professor in person, write a note and leave the note and the exam in the professor's mailbox, which is located on the 7th floor the AP&M building.

Midterm Exam Dates:
Exam One: Wednesday, February 1, 2006.
Exam Two: Wednesday, March 1, 2006.

Midterm Exam Location: Room 104 Peterson Hall

Final Exam: The exam is comprehensive. Please bring a self addressed, stamped postcard if you would like your grade mailed to you.

Final Exam Date: Thursday, March 23, 2006, 11:30 a.m. - 2:30 p.m.

Final Exam Location: Room 104 Peterson Hall

Grades: Your grade will be calculated from the best of the following options:

Homework	Exam One	Exam Two	Final Exam	Total
15%	20%	20%	45%	100%
15%	0%	20%	65%	100%
15%	20%	0%	65%	100%

Academic Honesty: Academic dishonesty will NOT be tolerated. Violations will be reported to the Academic Integrity Coordinator.

Academic Honesty and Homework: The instructor and teaching assistant recognize that students benefit from discussing approaches to the assigned homework with their classmates. This practice is encouraged. However, it is expected that each student will make an independent attempt to solve any given homework problem and prepare questions before discussing it with his/her classmates. It is also expected that each student will submit an independent final write up of his/her solution. To achieve this, the final write up should be completed without referring to a book or notes and without asking others for assistance. The student should continue to study and ask questions until a final independent write up can be achieved.

Cell Phones: TURN THEM OFF during class.