

# Probability III – 2008/09

## Course Information

**Lecturer:** I. Goldsheid (email: I.Goldsheid@qmul.ac.uk)

**Lectures:** Monday 14-15  
Tuesday 10-11  
Tuesday 12-13

**Class:** Tuesday 17-18

**Office Hours:** Monday 16:30-17:30  
Tuesday 13-14

**Assessment:** 10% coursework, 90% final examination

**Coursework:** I intend to produce between 6 and 8 exercise sheets. The worst two marks will be ignored and the rest will count towards the 10%. Exercise sheets will contain a mixture of routine examples and more challenging problems. It is essential for your understanding of the course that you make a serious attempt to do the coursework. Persistent non-submission of coursework may lead to you being barred from the final exam.

**Examination:** The following rubric will be used:

*You should attempt ALL questions. Marks awarded are shown next to the question*

**Books:** All the material you need to know will be covered in lectures. However, if you do wish to use a text book then the following is recommended:

Taylor and Karlin, An Introduction to Stochastic Modeling

The lectures will cover material from this book in a similar, although not identical way.

For enthusiasts,

Grimmett and Stirzaker, Probability and Random Processes

covers the material (and much more as well) in a rather more technical style, and is fairly readable.

**Course webpage:** go to <http://www.maths.qmul.ac.uk/~ig/ProbabilityIII>

All handouts and exercise sheets will be put on the webpage.