

Probability Models

Course Information

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

Lectures: Tuesday 14-15, GO Jones Lecture Theatre
Tuesday 17-18, MLT
Friday 15-16, MLT

Tutorials: Tuesday 13-14, FB 113
Friday 11-12 Eng 234

Office Hours: see the main web page

Assessment: 10% test, 90% final examination

Coursework: I intend to produce between 8 and 10 exercise sheets. 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 on this paper. Marks awarded are shown next to the questions.

Calculators ARE permitted in this examination, but no programming, graph plotting or algebraic facility may be used. The unauthorised use of material stored in a pre-programmable memory constitutes an examination offence. Please state on your answer book the name and type of machine used.

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 are recommended:

G. Grimmett and D. Welsh, Probability. An Introduction. Oxford Science Publications.

S. Ross, A First Course in Probability, Pearson International Addition

These books are covering most of the course and are useful to read.

For enthusiasts,

Tatylor and Karlin, Introduction to Stochastic Modeling, Academic Press

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

Course webpage: go to <http://www.maths.qmul.ac.uk/~ig/MTH5121>

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