## YOGYAKARTA STATE UNIVERSITY

SYLLABUS

FRM/FMIPA/063-01
18 February 2011

| Faculty | $:$ Mathematics and Natural Sciences |
| :--- | :--- |
| Study Program | $:$ Mathematics Education |
| Course \& Code | : Probability Theory, MAA 318 |
| Credit Hours | $:$ Theory 2 credit, Practice 1 credit |
| Semester | $:$ V |
| Prerequisites \& Code | : Elementary Statistics, MAA 306 |
| Lecturer | $:$ Kismiantini, M.Si. |

## I. COURSE DESCRIPTION

The course is more focused on probability concepts than statistical mathematics. The materials of probability theory are combinatorial methods, probability, random variables and their distributions, joint distributions, properties of random variables, and functions of random variables.

## II. BASED COMPETENCY

The students able to use probability and probability distribution for solving a real problem and mathematics problem which is need the calculation of probability, prove the theorems which related to probability, and find a relationship between distributions, and determine expected value of random variables.

## III. ACTIVITIES PLAN

| Meeting | Based Competency | Subject Matter | Activities | References |
| :---: | :--- | :--- | :--- | :--- |
| $1-3$ | To understand the counting <br> and combinatorial <br> methods | Combinatorial Methods: the basic <br> principle of counting, permutation, <br> combination | Discussion <br> \& Exercises | A: $31-39$ <br> B: $1-16$ <br> C: $: 1-113$ |
| $4-6$ | To understand the <br> axiomatic approach to <br> probability, some <br> properties of probability, <br> conditional probability and <br> Bayes theorem | Probability: definition of <br> probability, some properties of <br> probability, conditional probability, <br> Bayes theorem | Discussion <br> \& Exercises | A: $1-30$ <br> B: $22-102$ <br> C: $1-113$ |
| $7-10$ | To understand random <br> variables and their <br> properties, expectation, <br> variance and moment <br> generating functions | Random Variables and Their <br> Distributions: discrete random <br> variables and continuous random <br> variables | Discussion <br> \& Exercises | A: $53-83$ <br> B: $117-134$ <br> 11 |
| $12-16$ | To recognize and learn the <br> special probability <br> distributions and their <br> properties distributions | Special Probability Distributions: <br> special discrete distributions and <br> special continuous distributions | Discussion <br> \& Exercises | A: $91-124$ <br> B: $134-224$ |


|  | To solve a probability <br> problem with reference to <br> joint distributions | Joint Distributions: joint discrete <br> distributions, joint continuous <br> distributions, independent random <br> variables, and conditional <br> distributions | Discussion <br> \& Exercises | A: 137-160 <br> B: 232-286 |
| :---: | :--- | :--- | :--- | :--- |
| 22 |  | Test II |  |  |
| $23-26$ | To explain some properties <br> of random variables such as <br> expected values, <br> covariance, correlation, <br> conditional expectation, <br> and joint moment <br> generating functions | Properties of Random Variables: <br> properties of expected values, <br> covariance, correlation, conditional <br> expectation, joint moment <br> generating functions | Discussion <br> \& Exercises | A: 171-188 <br> B: 297-373 |
|  | To gain the ability to use <br> some properties of random <br> variables and their <br> distribution in functions of <br> random variables | Functions of Random Variables: <br> the cumulative density function <br> technique, transformation methods, <br> joint transformations, sums of <br> random variables, moment <br> generating function method | \& Exercises | A: 193-214 |
| $27-32$ |  | Discussion | A |  |

## IV. REFERENCES

Compulsory textbooks :
A. Bain, Lee J. \& Engelhardt, Max. 1992. Introduction to Probability and Mathematical Statistics. Belmont: Duxbury Press.
B. Ross, Sheldon M. 2010. A First Course in Probability. New Jersey: Prentice-Hall.

## Suggested reference books :

C. Rice, John A., 1995. Mathematical Statistics and Data Analysis. Belmont: Duxbury Press.
D. Bluman, A.G. 2005. Probability Demystified. New York: McGraw-Hill.
V. EVALUATION

| No. | Components | Weight (\%) |
| :---: | :--- | :---: |
| 1. | Participations | 10 |
| 2. | Assigment | 10 |
| 3. | Quiz | 15 |
| 4. | Mid Test | 25 |
| 6. | Final Test | 40 |
| Total |  | 100 |

## Verified by Head of Department

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