

Statistics 430: Probability

MW 12:00-1:30, 1:30-3:00 @ JMHH F50

Professor: T. Tony Cai, tcai@wharton.upenn.edu, Office: JMHH 469.

Office hours: Tuesday 9:15 - 11:00am.

Teaching Assistant: Dongyu Lin, dongyu@wharton.upenn.edu, Office: JMHH 427-1.

Office Hours: Thursday 4-6pm.

Textbook: Jim Pitman, *Probability*, Springer, 1993.

The course covers most of the topics in the book. Roughly speaking I expect to cover Chapter 1 through Section 1 of Chapter 3 before the first midterm (given on Wednesday, October 8), the first four chapters before the second midterm (given on Monday, November 10), and the rest in the remaining time.

Reference: S. Ross, *A First Course in Probability*, 7th Edition, Prentice Hall.

Homework: The purpose of the homework is to help you learn the material. It will be corrected and solutions will be handed out. No late homework is accepted.

Exam: There will be two midterm exams and one final exam. Exams will be semi-closed book, i.e. a certain number of pages of notes is allowed.

- Midterm 1: 6:00-7:30pm, Wednesday, 10/8.
- Midterm 2: 6:00-7:30pm, Monday, 11/10.
- Final: 3:00-5:00pm, Wednesday, 12/17.

Course Website: <http://stat.wharton.upenn.edu/~stat430> . Check the course website regularly for course related information including lecture notes, homework assignments, solutions, and practice problems for the exams.

Help: Tutoring help is provided by the Statistics Department in Room JMHH F96. Check the course website for the detailed information on the StatLab. (Dongyu Lin's StatLab hours are 10-12 on Friday.)

Grade Allocation:

- Midterms: 25% each
- Final: 50%
- Homework will only count for students with an exam grade of C or less.