

Statistics 430: Probability

MW 9:00-10:30, 10:30-12:00 @ JMHH F55

Professor: T. Tony Cai, tcai@wharton.upenn.edu, Office: JMHH 469.
Office hours: Wednesday 1:00-3:00pm.

Teaching Assistant: Emil Pitkin, pitkin@wharton.upenn.edu,
Office: JMHH 431.4. Office Hours: Monday 7:30-9:30pm.

Textbook: S. Ross, *A First Course in Probability*, 8th Edition, Prentice Hall.

The course covers Chapters 1-8. Additional topics will also be covered if time permits. Lecture notes will be available on the course website. Roughly speaking, I expect to cover Chapter 1 through Section 5 of Chapter 4 before the first midterm (given on Wednesday, October 13), the first six chapters before the second midterm (given on Wednesday, November 17), and the rest in the remaining time.

Reference: *Introduction to Probability*, Charles Grinstead and J. Laurie Snell. Available at www.dartmouth.edu/~chance/teaching_aids/books_articles/probability_book/book.html

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, 10/13, JMHH G06.
- Midterm 2: 6:00-7:30pm, Wednesday, 11/17, JMHH G06.
- Final: 6:00-8:00pm, Tuesday, 12/21.

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. The schedule and location are available on the course website.

Grade Allocation:

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