DEPARTMENT OF STATISTICS

STAT 430 Probability Fall 2011

MW 9:00-10:30am, 10:30am-12:00pm @ F55 JHH

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

Teaching Assistants:
• Hyunseung Kang, khyuns@wharton.upenn.edu.
  Office: 434 JMHH, Office Hour: Monday 12:00-1:00pm.
  Review Session: Monday 5:00-6:00pm @ F60 JMH

• Yun Zhang, yunzhang@wharton.upenn.edu.
  Office: 431.2 JMH, Office Hour: Thursday 12:00-1:00pm.
  Review Session: Thursday 5:00-6:00pm @ F60 JMH

Textbook:

The course covers Chapters 1-8. Additional topics will also be covered if time permits. Lecture notes will be available on the course website. I expect to cover Chapter 1 through Section 5 of Chapter 4 before the first midterm (on Wednesday, October 19), the first six chapters before the second midterm (on Monday, November 21), and the rest in the remaining time.

References:

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

Help:
• The TAs will run two review sessions each week. In the review sessions the TAs will discuss some additional examples and answer your course related questions.

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, 10/19, G06 JMHH.
• Midterm 2: 6:00-7:30pm, Monday, 11/21, G06 JMHH.
• Final: 6:00-8:00pm, Friday, 12/16.

Grade Allocation:
• Midterms: 25% each
• Final: 50%
• Homework only counts for students with an exam grade of C or less.