



DEPARTMENT OF STATISTICS

STAT 430

Probability

Fall 2012

MW 9:00-10:30am, 10:30am-12:00pm

Professor:

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

Teaching Assistants:

- TBA

Textbook:

- *A First Course in Probability* by S. Ross. 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. I expect to cover Chapter 1 through Section 4 of Chapter 4 before the first midterm (on Monday, October 8), the first six chapters before the second midterm (on Monday, November 19), and the rest in the remaining time.

References:

- *Introduction to Probability* by C. Grinstead & J. L. Snell. Available at www.dartmouth.edu/~chance/teaching_aids/books_articles/probability_book/book.html
- *Probability* by Jim Pitman, Springer, 1993.



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Course Website:

- <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 are allowed.

- Midterm 1: 6:00-7:30pm, Monday, 10/8.
- Midterm 2: 6:00-7:30pm, Monday, 11/19.
- Final: 6:00-8:00pm, Wednesday, 12/12.

Grade Allocation:

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