



## DEPARTMENT OF STATISTICS

STAT 430

Probability

Fall 2013

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

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### Professor:

- T. Tony Cai, [tcai@wharton.upenn.edu](mailto:tcai@wharton.upenn.edu).  
Office: 469 JMHH, Office hours: Monday 3:00-5:00pm.

### Teaching Assistants:

- Asaf Weinstein, [asafw@wharton.upenn.edu](mailto:asafw@wharton.upenn.edu).  
Office Hours: TBA  
Review Session: TBA
- Jake Hart (undergraduate TA), [jhart@wharton.upenn.edu](mailto:jhart@wharton.upenn.edu)  
Review Session: TBA

### Textbook:

- *A First Course in Probability* by S. Ross. 9th 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 Tuesday, October 1), the first six chapters before the second midterm (on Monday, November 11), 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](http://www.dartmouth.edu/~chance/teaching_aids/books_articles/probability_book/book.html)
- *Probability* by Jim Pitman, Springer, 1993.



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### Course Website:

- <https://wharton.instructure.com/courses/1161505>
- 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 weekly review sessions in which 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, Tuesday, 10/1.
- Midterm 2: 6:00-7:30pm, Monday, 11/11.
- Final: 6:00-8:00pm, Thursday, 12/19.

### Grade Allocation:

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