



DEPARTMENT OF STATISTICS

STAT 430-STAT510

Probability

Fall 2015

MW 9:00-10:30am, 10:30am-12:00pm, 12:00pm-1:30pm @ 240 JMHH

Professors:

- T. Tony Cai, tcai@wharton.upenn.edu, Office: 469 JMHH.
Office hours: Monday 2:00-4:00pm (8/26 – 9/28)
- Mark G. Low, lowm@wharton.upenn.edu, Office: 472 JMHH
Office hours: Monday 2:00-4:00pm (9/30 – 12/11)

Teaching Assistants:

- Tengyuan Liang, tengyuan@wharton.upenn.edu
Office Hours: Thursday 4:30-6:30pm at 462 JMHH
- Jake Hart (undergraduate TA), jhart@wharton.upenn.edu
- Angela Ni (undergraduate TA), angelani@wharton.upenn.edu
- Matthew Lesser (undergraduate TA), lesserm@wharton.upenn.edu
- Akilesh Tangelia (undergraduate TA), akilesh@seas.upenn.edu

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. We expect to cover Chapter 1 through Section 5 of Chapter 4 before the first midterm (on Tuesday, 9/29), the first six chapters before the second midterm (on Wednesday, 10/28), 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:

- <https://wharton.instructure.com/courses/1293736>
- 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:

Homework will be assigned but not collected. The purpose of the homework is to help you learn the material. Solutions will be available online.

Exam:

There will be two midterm exams and one final exam. Exams will be closed book, i.e., no books or notes are allowed.

- Midterm 1: 6-8pm, Tuesday, 9/29.
- Midterm 2: 6-8pm, Wednesday, 10/28.
- Final: 6-8pm, Friday, 12/11.

Grade Allocation:

- Midterms: 25% each
- Final: 50%