



DEPARTMENT OF STATISTICS

STAT 430-STAT510

Probability

Fall 2016

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

Professor:

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

Teaching Assistants:

- Tengyuan Liang (lead TA), tengyuan@wharton.upenn.edu
Office Hours: Tuesday 5-7pm at G86 JMHH on 9/6 and
at F94 JMHH the rest of the semester
- Mengge Zhao, zhmengge@seas.upenn.edu
- Vatsal Jayaswal, vatsal@seas.upenn.edu
- Akilesh Tangelia, 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 Wednesday, 10/5), the first six chapters before the second midterm (on Monday, 11/14), 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/1335133>
- Check the website regularly for course related information including lecture notes, homework assignments, solutions, and practice problems for the exams.

Help:

- The TAs will hold weekly office hours and 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: Wednesday, October 5, in class.
- Midterm 2: Monday, November 14, in class.
- Final: 6-8pm, Wednesday, 12/21.

Grade Allocation:

- Midterms: 25% each
- Final: 50%