

**STAT 4300: Probability**  
**Sections 003 and 004**  
Fall 2022 syllabus (version 5, Oct. 26)<sup>1</sup>

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Teaching assistants: Abhinav Basvoju  
Caroline Li  
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Keshav Ramji  
Roshie Xing  
Patrick Zhang  
Yinuo (Anna) Zhang

Classes: Section 003: TR 3:30–5:00 pm, JMHH 270  
Section 004: TR 5:15–6:45 pm, JMHH 270

Optional review sessions: To be announced on Canvas

Office hours:

Spencer: Sun. 7–8 pm, JMHH G94  
Paddy: Sun. 8–9:30 pm, JMHH 304  
Yinuo (Anna): Mon. 3–4:30 pm, by Zoom  
Keshav: Mon. 6–7:30 pm, Academic Research Building 101  
Roshie: Tues. 7–8:30 pm, by Zoom  
Winston: Wed. 7–8:30 pm, JMHH G88  
or by appointment  
Caroline and Kevin: Thurs. 7–8:30 pm, by Zoom  
Tom: Thurs. 8:30–10 pm, by Zoom  
Aalok and Abhi: Fri. 10:15–11:45 am, JMHH G94  
Alexandru: Fri. 12 noon–1:30 pm, JMHH G94

## Prerequisite

Multivariable calculus (for example, MATH 1080 or 1410 or 1510).

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<sup>1</sup>Updated Thursday office hours and final exam schedule. Otherwise, this syllabus is identical to version 4.

## Required textbook

Joseph K. Blitzstein and Jessica Hwang, *Introduction to Probability*, Second Edition (2019)

- You can buy or rent the book from Penn Bookstore, Amazon, or other sellers, or you can view a free online version at <http://probabilitybook.net>.
- Another option (if you'd like to read the book on paper but find the 2nd edition too expensive to buy or rent) is to get a used copy of the 1st (2014) edition. The two editions are very similar, so the 1st edition is fine for studying the material. But you'll still need to consult the free online version of the 2nd edition to make sure you're working on the right homework problems (otherwise, you'll get zero credit for solving the wrong problem).
- Regardless of whether you use a hardcopy or online version, I recommend always having a pen(cil) and paper handy. Mathematical books at this level often leave out steps, assuming you can fill in the steps on your own. When I read books on probability or statistics, I usually need to scribble notes in the margins or on scratch paper (figuring out missing steps, trying out simple examples or diagrams, etc.). You don't need to fill in every missing step on your own (I'll help with some of them in class), but you're likely to learn more if you nudge yourself to *try* to fill in some steps. (You may be pleasantly surprised to find that you can fill in more than you expected.)
- You don't need to follow every line and example in the book (my lectures and slides will cover the concepts required for our course), but I strongly recommend at least attempting to study it. My slides are mostly based on the book and are meant to help you understand the main ideas, but they're not a substitute for it.
- Joe Blitzstein's website <http://stat110.net> has links to many helpful resources, including lecture videos and animations. These are optional, but some of you may find them helpful (and the animations are very cute!).

## Class recordings and other Canvas files

Recordings of all classes will be available on Canvas for all students. (Attendance isn't required, so you don't need my permission to miss a class.) Feel free to use either the 003 or the 004 recordings, regardless of which section you're enrolled in.

Lecture slides, problem sets, solutions, and announcements will be posted on Canvas. I'll also post a file called "news.pdf" explaining which portions of the textbook you should be reading, which slides were covered in class, and so on. I'll add a new entry after each lecture (either that evening or the next morning). Following the "news" file is a good way to keep up to date with the course.

## Requirements and grading

First midterm exam (Thurs., Sept. 29, in class) : 27%

Second midterm exam (Thurs., Nov. 3, in class): 33%

Final exam (Thurs., Dec. 22, 12 noon to 2 pm, in JMHH G06): 35%

Problem sets (dropping the two lowest scores): 5%

- Problem sets will be due almost every week (with exceptions such as the first two weeks and the weeks of exams) and should be submitted electronically on Gradescope. We'll post information about how to submit your work.
- You're encouraged to discuss problem sets with classmates (this can be a good way to learn), but you must write your solutions independently and in your own words. If you discuss a problem set with other students, please write an acknowledgment listing their names.
- Late problem sets won't be accepted unless there are extenuating circumstances (e.g., an illness or family emergency). As mentioned above, we'll drop your two lowest scores. So, although you'll receive a score of zero for any late homework that we don't accept, that score will be dropped unless you already have two or more zeros.

## Electronic device policy

It's okay to use tablets (iPads, etc.) to take notes in class. Please keep them flat on the table and use them only for note-taking.

In general, I prefer that students not use phones or laptops in class, because these can be distracting for all of us.<sup>2</sup> Exceptions will be made if you need to use a laptop because of a disability or other reason (feel free to let me know).

(My phone will be in airplane mode during class. If it looks like I'm using my phone, I'm just turning off an alarm that I set to keep myself from running overtime.)

## Email

Emails are fine for some administrative questions and very straightforward conceptual questions (e.g., when you think there's a typo in a homework problem). When you have conceptual questions that require more explanation, it's better to talk (during class, at office hours, or by appointment).

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<sup>2</sup>The economist Susan Dynarski gave a thoughtful discussion of research on how students' use of laptops in class may affect their own and their classmates' learning:

[www.brookings.edu/research/for-better-learning-in-college-lectures-lay-down-the-laptop-and-pick-up-a-pen](http://www.brookings.edu/research/for-better-learning-in-college-lectures-lay-down-the-laptop-and-pick-up-a-pen)

Also, we won't always be able to answer emails immediately, so please anticipate that it may take us a day or so to reply.

## Outline

This is just an outline of our main topics. (We won't cover every section of these chapters. In the "news.pdf" file on Canvas, I'll give more specific advice on what to read.)

- Probability and counting (Ch. 1): Review of set theory and combinatorics. Sample spaces and events. "Naive" definition of probability (equally likely outcomes). "Non-naive" (axiomatic) definition of probability. Inclusion–exclusion principle.
- Conditional probability (Ch. 2): Definition. Bayes' rule. Law of total probability. Independence of events.
- Random variables and their distributions, with a focus on the discrete case (Ch. 3): Definition. Probability mass functions. Binomial and hypergeometric distributions. Cumulative distribution functions. Functions of random variables. Independence of random variables.
- Expectation (Ch. 4): Definition. Linearity. Geometric, negative binomial, and Poisson distributions. Variance and standard deviation.
- Continuous random variables (Ch. 5): Probability density functions. Continuous uniform, normal, and exponential distributions. "Universality of the uniform" (probability integral transform and its inverse).
- Moment generating functions (Ch. 6).
- Joint distributions (Ch. 7): Joint, marginal, and conditional distributions. Covariance and correlation. Multivariate normal distribution.
- Transformations (Ch. 8): Change of variables. Convolutions.
- Conditional expectation (Ch. 9): Conditional expectation given an event. Conditional expectation given a random variable. Law of iterated expectations ("Adam's law"). Conditional variance and law of total variance ("Eve's law").
- Inequalities and limit theorems (Ch. 10): Markov's and Chebyshev's inequalities. Laws of large numbers. Central limit theorem.