



DEPARTMENT OF STATISTICS

STAT 430

Probability

Fall 2011

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

Professor:

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

Teaching Assistants:

- Hyunseung Kang, khyuns@wharton.upenn.edu.
Office: 434 JMHH, Office Hour: Monday 12:00-1:00pm.
Review Session: Monday 5:00-6:00pm @ F60 JMHH
- Yun Zhang, yunzhang@wharton.upenn.edu.
Office: 431.2 JMHH, Office Hour: Thursday 12:00-1:00pm.
Review Session: Thursday 5:00-6:00pm @ F60 JMHH

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 5 of Chapter 4 before the first midterm (on Wednesday, October 19), the first six chapters before the second midterm (on Monday, November 21), 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 is allowed.

- Midterm 1: 6:00-7:30pm, Wednesday, 10/19, G06 JMHH.
- Midterm 2: 6:00-7:30pm, Monday, 11/21, G06 JMHH.
- Final: 6:00-8:00pm, Friday, 12/16.

Grade Allocation:

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